



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: 16/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2018 Foreign Exchange Future			11.64380		11.63780			0.0000	232,876,000.00	20,000	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.64730		11.63590			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.65800		11.64660			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.65980		11.64830			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.66160		11.65010			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.67390		11.66220			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.68450		11.67270			0.0000	0.00	0	6,945
\$ / R On 19/03/2018 Foreign Exchange Future			11.69160		11.67960			0.0000	883,440,679.20	75,562	830,378
\$ / R On 22/03/2018 Foreign Exchange Future			11.69670		11.68460			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.70840		11.69630			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.73860		11.72630			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.75160		11.73920			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.75320		11.74080			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.76110		11.74870			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.77550		11.76290			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.77860		11.76600			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.78340		11.77080			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.78500		11.77230			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.78980		11.77710			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.81020		11.79750			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.83850		11.82590			0.0000	7,837,087.00	662	228,487

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			11.85580		11.84320			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			11.86050		11.84790			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.86680		11.85420			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.88880		11.87630			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.89510		11.88250			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.89660		11.88410			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.90610		11.89360			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.91710		11.90460			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.92650		11.91400			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.95420		11.94200			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.98000		11.96830			0.0000	107,820.00	9	37,571
\$ / R	On	28/09/2018	Foreign Exchange Future			11.99660		11.98520			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.03760		12.02690			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.04370		12.03310			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.04670		12.03620			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.05430		12.04390			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.06640		12.05620			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.09180		12.08190			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.10800		12.09830			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.11250		12.10280			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.13760		12.12820			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.20260		12.19400			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.25310		12.24520			0.0000	612,655.00	50	50
\$ / R	On	14/06/2019	Foreign Exchange Future			12.38920		12.38290			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.67060		12.66760			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.98260		12.98400			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.06610		13.06870			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.15340		13.15710			0.0000	0.00	0	0
Total \$ / R Future												1,124,874,241.20	96,283	1,251,546
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,562.20010	2,556.200	9.28	1.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.00010	0.000	9.28	0.0000	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			383.60660	368.447	19.14	0.8856	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			19.50660	15.747	19.14	0.1144	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			62.88860	58.701	16.06	0.2825	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			276.28860	260.701	16.06	0.7175	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			355.47210	339.873	16.39	0.8011	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			42.07210	37.873	16.39	0.1989	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			135.49540	133.529	15.36	0.5154	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			138.89540	125.529	15.36	0.4846	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			858.27410	845.927	19.52	0.9746	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			4.87410	3.927	19.52	0.0254	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			60.46880	56.255	16.09	0.2732	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			283.86880	268.255	16.09	0.7268	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			322.93430	307.278	16.26	0.7701	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			49.53430	45.278	16.26	0.2299	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,533.43330	2,522.034	30.45	0.9998	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.03330	0.034	30.45	0.0002	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			2,153.43280	2,142.032	26.37	0.9998	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.03280	0.032	26.37	0.0002	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,851.84840	1,840.305	24.24	0.9993	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.14840	0.105	24.24	0.0007	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.21350	0.156	23.86	0.0011	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,751.91350	1,740.356	23.86	0.9989	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,750.20890	1,738.604	23.49	0.9986	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.30890	0.204	23.49	0.0014	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			450.49860	435.025	16.82	0.7781	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			62.69860	58.925	16.82	0.2219	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			261.38060	246.780	15.73	0.6049	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			123.58060	120.680	15.73	0.3951	0.00	0	20,000
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,657.76730	2,645.884	25.31	0.9983	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.46730	0.384	25.31	0.0017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00170	0.001	31.05	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,820.40170	5,808.401	31.05	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00160	0.001	31.05	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,830.40160	5,818.401	31.05	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00170	0.001	31.05	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			103.50210	95.106	14.29	0.3008	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			0.00000	212.960	14.87	0.5256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			0.00000	191.360	14.87	0.4744	3,827,196.00	20,000	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			900.01590	884.955	18.11	0.9060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			29.61590	26.555	18.11	0.0940	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			282.51710	268.337	15.36	0.5729	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			107.32740	103.919	16.12	0.3040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			417.72740	402.319	16.12	0.6960	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			145.61470	143.009	15.56	0.3920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			316.01470	301.409	15.56	0.6080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			333.10210	336.706	14.29	0.6992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			167.19660	156.410	14.69	0.4187	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			826.24530	811.051	17.87	0.8871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			35.84530	32.651	17.87	0.1129	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			302.30050	305.072	14.42	0.6606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			122.70050	113.472	14.42	0.3394	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			162.11710	159.937	15.36	0.4271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			587.88910	572.120	16.97	0.7984	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			109.71140	106.342	16.08	0.3098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			410.11140	394.742	16.08	0.6902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,281.46450	1,267.775	19.27	0.9634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			11.06450	9.375	19.27	0.0366	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			246.79660	248.010	14.69	0.5813	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,710.43780	4,698.428	31.05	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,088.79150	1,074.193	18.69	0.9410	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	12.75	Call			18.39150	15.793	18.69	0.0590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			20.71150	17.988	18.55	0.0663	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			1,041.11150	1,026.388	18.55	0.9337	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			67.48910	63.720	16.97	0.2016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			3.89600	3.342	20.42	0.0139	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			60.42160	56.673	17.17	0.1822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			630.82160	615.073	17.17	0.8178	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,741.16510	2,729.000	25.20	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.76510	0.600	25.20	0.0024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.03780	0.028	31.05	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			1.74930	1.544	21.31	0.0067	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			5.76080	4.902	19.99	0.0200	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,526.16080	1,513.302	19.99	0.9800	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			2.50710	2.180	20.91	0.0093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,842.90710	1,830.580	20.91	0.9907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,674.29600	1,661.742	20.42	0.9861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			529.20110	513.462	16.69	0.7681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			5.61230	4.778	20.02	0.0195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,536.01230	1,523.178	20.02	0.9805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,111.65640	2,099.527	21.68	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			1.25640	1.127	21.68	0.0049	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,982.14930	1,969.944	21.31	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,644.61240	1,632.006	20.33	0.9850	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,861.17870	2,849.002	26.10	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.77870	0.602	26.10	0.0023	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,341.14240	2,329.056	22.34	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.74240	0.656	22.34	0.0029	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			78.80110	75.061	16.69	0.2319	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			2,041.90090	2,029.734	21.48	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,441.14450	2,429.007	22.95	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.74450	0.607	22.95	0.0026	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,921.18640	2,909.004	26.55	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.78640	0.604	26.55	0.0023	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			4.21240	3.606	20.33	0.0150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			1.57940	1.400	21.42	0.0061	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,571.15100	2,559.001	23.92	0.9975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.75100	0.601	23.92	0.0025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			1.10720	1.000	21.82	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,161.50720	2,149.400	21.82	0.9956	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.50090	1.334	21.48	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,271.24030	2,259.172	22.14	0.9966	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.97640	0.889	21.97	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,211.37640	2,199.289	21.97	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			15.51180	13.163	18.90	0.0499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,155.91180	1,141.563	18.90	0.9501	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			2,021.97940	2,009.800	21.42	0.9939	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	13.93	Put			2,251.28330	2,239.209	22.08	0.9964	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.77980	0.720	22.22	0.0032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,301.17980	2,289.120	22.22	0.9968	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,391.14310	2,379.010	22.57	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.74310	0.610	22.57	0.0027	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.84030	0.772	22.14	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.78240	0.603	26.33	0.0023	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.74910	0.602	23.70	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,541.14910	2,529.002	23.70	0.9974	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.81520	0.614	27.98	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,111.21520	3,099.014	27.98	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.88330	0.809	22.08	0.0036	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			3,001.19780	2,989.008	27.15	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,890.71820	3,878.656	31.05	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.31820	0.256	31.05	0.0009	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.74610	0.605	23.25	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,481.14610	2,469.005	23.25	0.9974	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,891.18240	2,879.003	26.33	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.23540	0.188	31.05	0.0007	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,761.16720	2,749.000	25.35	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.76720	0.600	25.35	0.0024	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.77270	0.601	25.72	0.0024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,811.17270	2,799.001	25.72	0.9976	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.79780	0.608	27.15	0.0023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.77620	0.601	25.95	0.0023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.74800	0.603	23.55	0.0026	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,521.14800	2,509.003	23.55	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,061.82640	2,049.671	21.54	0.9945	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1.42640	1.271	21.54	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			4,010.63540	3,998.588	31.05	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.80860	0.612	27.68	0.0023	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.77380	0.601	25.80	0.0024	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,821.17380	2,809.001	25.80	0.9976	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,221.23460	3,209.023	28.80	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.83460	0.623	28.80	0.0022	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,841.17620	2,829.002	25.95	0.9977	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,371.14280	2,359.013	22.43	0.9973	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			46.57700	43.284	17.55	0.1443	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			726.97700	711.684	17.55	0.8557	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,271.24400	3,259.027	29.18	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.84400	0.627	29.18	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,071.20860	3,059.012	27.68	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,271.75660	1,258.023	19.24	0.9625	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,081.75570	2,069.611	21.59	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1.35570	1.211	21.59	0.0053	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			5.46760	4.657	20.05	0.0190	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	13.22	Put			1,545.86760	1,533.057	20.05	0.9810	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.74280	0.613	22.43	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			918.63490	903.615	18.17	0.9102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			2.04020	1.788	21.14	0.0077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,922.44020	1,910.188	21.14	0.9923	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,321.25390	3,309.032	29.55	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.85390	0.632	29.55	0.0022	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			11.35660	9.623	19.24	0.0375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.76830	0.600	25.42	0.0024	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,181.22730	3,169.019	28.50	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.82730	0.619	28.50	0.0022	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,581.08020	3,568.962	31.05	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.68020	0.562	31.05	0.0019	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			28.23490	25.215	18.17	0.0898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.74230	0.687	22.28	0.0030	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,823.04010	1,810.691	20.85	0.9903	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			2.64010	2.291	20.85	0.0097	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,480.46980	4,468.453	31.05	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.06980	0.053	31.05	0.0002	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,771.16830	2,759.000	25.42	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			762.75190	747.481	17.67	0.8679	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			3.42110	2.945	20.56	0.0124	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,723.82110	1,711.345	20.56	0.9876	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.92860	0.848	22.02	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,231.32860	2,219.248	22.02	0.9963	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,321.14230	2,309.087	22.28	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,501.14700	2,489.004	23.40	0.9974	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			104.99430	101.547	16.16	0.2984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			425.39430	409.947	16.16	0.7016	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,320.50630	4,308.482	31.05	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.10630	0.082	31.05	0.0003	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			42.35190	39.081	17.67	0.1321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.37860	0.307	31.05	0.0011	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			5.05590	4.312	20.13	0.0177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,575.45590	1,562.712	20.13	0.9823	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			8.09020	6.860	19.62	0.0274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,398.49020	1,385.260	19.62	0.9726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.74700	0.604	23.40	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			853.76950	838.621	17.96	0.8946	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,070.60220	4,058.560	31.05	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.20220	0.160	31.05	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,231.23640	3,219.023	28.88	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.83640	0.624	28.88	0.0022	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,820.77860	3,808.707	31.05	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.87690	0.643	30.38	0.0022	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			3.60350	3.097	20.50	0.0130	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	13.38	Put			1,704.00350	1,691.497	20.50	0.9870	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,624.83780	1,612.195	20.28	0.9843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			4.43780	3.795	20.28	0.0157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			33.36950	30.221	17.96	0.1054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,810.40170	5,798.401	31.05	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			9.71230	8.229	19.42	0.0324	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,330.11230	1,316.629	19.42	0.9676	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,780.81790	3,768.740	31.05	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.41790	0.340	31.05	0.0012	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,431.27690	3,419.043	30.38	0.9978	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			430.96830	415.689	16.18	0.6893	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			115.56830	112.389	16.18	0.3107	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,905.11940	2,892.939	24.82	0.9955	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			1.41940	1.339	24.82	0.0045	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,322.69690	1,308.578	19.12	0.9453	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			18.99690	16.978	19.12	0.0547	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			621.69640	605.320	16.41	0.7135	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			137.99640	133.920	16.41	0.2865	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,557.08110	2,543.250	20.33	0.9861	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			6.28110	4.849	20.33	0.0139	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,262.12300	3,249.870	23.05	0.9918	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			2.92300	3.070	23.05	0.0082	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,069.95450	4,057.725	24.14	0.9974	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.75450	0.925	24.14	0.0026	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,068.71020	2,053.861	19.59	0.9625	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			17.41020	14.961	19.59	0.0375	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,912.35310	3,900.064	23.08	0.9968	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.05310	1.164	23.08	0.0032	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,483.68340	3,471.456	22.91	0.9933	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.38340	2.556	22.91	0.0067	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			550.09890	534.248	15.89	0.6422	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			198.79890	195.348	15.89	0.3578	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			340.21020	339.072	14.70	0.5446	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			291.51020	277.972	14.70	0.4554	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,868.36190	3,855.797	21.80	0.9964	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.26190	1.297	21.80	0.0036	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,075.06060	1,058.606	17.57	0.8170	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			97.96060	94.106	17.57	0.1830	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			22.32350	19.959	19.79	0.0454	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,119.42350	2,104.459	19.79	0.9546	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,645.01780	2,631.373	20.60	0.9764	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			11.01780	9.973	20.60	0.0236	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,739.31950	2,725.960	20.58	0.9780	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			10.11950	9.360	20.58	0.0220	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			104.61150	100.764	17.50	0.1894	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,083.81150	1,067.364	17.50	0.8106	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,990.25240	3,977.740	21.39	0.9969	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.05240	1.140	21.39	0.0031	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,542.24480	2,528.237	20.40	0.9700	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			14.54480	13.237	20.40	0.0300	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			496.66910	480.832	15.46	0.5755	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			273.76910	270.632	15.46	0.4245	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,044.43450	2,029.128	19.51	0.9255	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			41.93450	39.328	19.51	0.0745	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,093.77830	4,081.071	20.13	0.9966	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.27830	1.271	20.13	0.0034	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,635.51660	3,622.810	20.13	0.9925	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			3.01660	3.010	20.13	0.0075	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,556.00300	4,542.289	19.25	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.90300	0.789	19.25	0.0021	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,296.68170	3,279.447	19.43	0.9828	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			12.58170	7.947	19.43	0.0172	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			67.51450	64.548	18.97	0.1081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,881.61450	1,866.048	18.97	0.8919	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			122.34210	119.126	17.88	0.1865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,346.44210	1,330.626	17.88	0.8135	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			210.32690	207.318	16.58	0.3018	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			884.42690	868.818	16.58	0.6982	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			911.37850	918.201	13.31	0.8396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			85.47850	79.701	13.31	0.1604	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			128.80650	125.131	17.76	0.1948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,302.90650	1,286.631	17.76	0.8052	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			347.18800	345.013	15.31	0.4567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			521.28800	506.513	15.31	0.5433	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			133.83480	130.179	17.67	0.2018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,267.93480	1,251.679	17.67	0.7982	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,326.21410	3,309.014	19.41	0.9836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			12.11410	7.514	19.41	0.0164	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			164.11640	160.644	17.17	0.2427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,088.21640	1,072.144	17.17	0.7573	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,681.53850	3,665.339	19.25	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			7.43850	3.839	19.25	0.0090	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			63.66180	60.745	19.08	0.1023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,937.76180	1,922.245	19.08	0.8977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			94.78720	91.610	18.34	0.1481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,568.88720	1,553.110	18.34	0.8519	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			3,002.44800	2,985.158	19.62	0.9724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			18.34800	13.658	19.62	0.0276	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			573.61510	574.739	14.19	0.6534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			247.71510	236.239	14.19	0.3466	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			232.54760	229.562	16.34	0.3287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			806.64760	791.062	16.34	0.6713	0.00	0	12,603

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	16.52	Put			4,695.61830	4,682.106	19.25	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.51830	0.606	19.25	0.0016	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,904.89170	2,887.740	19.69	0.9679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			20.79170	16.240	19.69	0.0321	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			102.80600	99.604	18.19	0.1594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,496.90600	1,481.104	18.19	0.8406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,711.21280	3,695.145	19.25	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			7.11280	3.645	19.25	0.0086	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			108.18390	104.972	18.10	0.1670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,452.28390	1,436.472	18.10	0.8330	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,336.80090	4,322.685	19.25	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			2.70090	1.185	19.25	0.0031	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			79.10130	76.019	18.67	0.1253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,733.20130	1,717.519	18.67	0.8747	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,665.69390	4,652.142	19.25	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.59390	0.642	19.25	0.0017	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			47.73070	45.086	19.64	0.0778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,221.83070	2,206.586	19.64	0.9222	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,612.35370	3,595.830	19.25	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			8.25370	4.330	19.25	0.0100	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			80.69740	77.602	18.64	0.1277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,714.79740	1,699.102	18.64	0.8723	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,585.91350	4,572.246	19.25	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.81350	0.746	19.25	0.0020	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			43.46060	40.911	19.82	0.0711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,317.56060	2,302.411	19.82	0.9289	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,554.46120	5,541.613	19.25	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.36120	0.113	19.25	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,174.78800	5,161.741	19.25	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.68800	0.241	19.25	0.0007	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,454.52850	5,441.639	19.25	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.42850	0.139	19.25	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			56.12490	53.321	19.32	0.0908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,060.22490	2,044.821	19.32	0.9092	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			60.63770	57.763	19.18	0.0977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,984.73770	1,969.263	19.18	0.9023	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,384.58280	5,371.659	19.25	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.48280	0.159	19.25	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			55.58780	52.792	19.34	0.0900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,069.68780	2,054.292	19.34	0.9100	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			267.41260	264.595	15.98	0.3698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			701.51260	686.095	15.98	0.6302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			52.48260	49.743	19.45	0.0852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,126.58260	2,111.243	19.45	0.9148	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			270.10400	267.302	15.95	0.3728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			694.20400	678.802	15.95	0.6272	0.00	0	2,415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			57.21660	54.395	19.29	0.0925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,041.31660	2,025.895	19.29	0.9075	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,094.88640	5,081.782	19.25	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.78640	0.282	19.25	0.0008	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			36.72910	34.404	19.98	0.0609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,460.82910	2,445.904	19.98	0.9391	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			77.54090	74.472	18.71	0.1230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,751.64090	1,735.972	18.71	0.8770	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			57.77140	54.940	19.27	0.0933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,031.87140	2,016.440	19.27	0.9067	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,825.32850	4,811.974	19.25	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.22850	0.474	19.25	0.0013	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			307.74200	305.210	15.62	0.4149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			601.84200	586.710	15.62	0.5851	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,968.90020	3,953.811	19.25	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			4.80020	2.311	19.25	0.0057	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,730.11190	2,713.479	19.80	0.9584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			26.01190	21.979	19.80	0.0416	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			10.54180	6.101	19.35	0.0136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,434.64180	3,417.601	19.35	0.9864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			256.92580	254.047	16.08	0.3576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			731.02580	715.547	16.08	0.6424	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,483.99540	3,467.042	19.31	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			9.89540	5.542	19.31	0.0125	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			615.71980	600.539	15.67	0.5918	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			301.61980	299.039	15.67	0.4082	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			104.92160	101.715	18.16	0.1624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,479.02160	1,463.215	18.16	0.8376	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,405.04960	3,387.961	19.36	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			10.94960	6.461	19.36	0.0143	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			686.92350	671.539	15.93	0.6241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			272.82350	270.038	15.93	0.3759	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,724.10100	8,711.500	19.25	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00100	0.000	19.25	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,188.55320	3,171.230	19.50	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			14.45320	9.730	19.50	0.0205	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,614.21750	1,598.463	18.43	0.8586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			90.11750	86.963	18.43	0.1414	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			298.60530	295.999	15.70	0.4049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			622.70530	607.499	15.70	0.5951	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			762.19130	766.594	13.60	0.7718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			136.29130	128.095	13.60	0.2282	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.20400	0.058	19.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,884.30400	5,871.558	19.25	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.21120	0.061	19.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,864.31120	5,851.561	19.25	0.9998	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	11.75	Call			446.52690	446.081	14.72	0.5520	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			370.62690	357.581	14.72	0.4480	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.20760	0.059	19.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,874.30760	5,861.559	19.25	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,025.36010	2,009.997	19.19	0.8949	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			68.56010	65.797	19.19	0.1051	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,262.94100	4,248.700	20.97	0.9907	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			6.14100	4.500	20.97	0.0093	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,788.44800	3,773.128	20.97	0.9828	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			11.64800	8.928	20.97	0.0172	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,192.48920	2,177.282	19.44	0.9076	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			60.38920	57.782	19.44	0.0924	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,955.80690	1,940.355	18.97	0.8815	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			80.00690	77.155	18.97	0.1185	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,835.72900	1,820.166	18.74	0.8680	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			89.92900	86.966	18.74	0.1320	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			364.31600	362.562	15.46	0.4485	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			580.11600	565.762	15.46	0.5515	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			2,012.87540	1,997.333	18.94	0.8750	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			89.17540	86.133	18.94	0.1250	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,073.82160	4,059.285	21.66	0.9763	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			16.32160	14.385	21.66	0.0237	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,374.99560	2,359.842	19.54	0.9046	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			67.49560	64.942	19.54	0.0954	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,858.37350	3,843.458	21.66	0.9703	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			20.87350	18.558	21.66	0.0297	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			55.31870	52.705	19.98	0.0786	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,622.81870	2,607.605	19.98	0.9214	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,469.17940	2,454.198	19.70	0.9106	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			63.27940	60.798	19.70	0.0894	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			2,006.37320	1,991.006	18.81	0.8652	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			99.97320	97.106	18.81	0.1348	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,439.04570	4,425.093	21.74	0.9815	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			12.64570	11.193	21.74	0.0185	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,948.24000	3,933.575	21.74	0.9694	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			21.84000	19.675	21.74	0.0306	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			352.07900	350.124	15.90	0.4012	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			102.33320	99.475	18.84	0.1350	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,057.73320	2,042.375	18.84	0.8650	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,292.58820	4,278.413	21.77	0.9757	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			17.18820	15.513	21.77	0.0243	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			767.47900	753.024	15.90	0.5988	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,769.57250	2,754.313	20.12	0.9161	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			63.57250	60.813	20.12	0.0839	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,991.20470	1,976.044	18.55	0.8386	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			133.20470	130.244	18.55	0.1614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,646.27720	4,632.556	21.77	0.9754	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			18.27720	16.756	21.77	0.0246	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,138.09390	4,123.733	21.77	0.9614	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			30.09390	27.933	21.77	0.0386	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			295.05090	292.469	16.80	0.3149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,176.75090	1,162.469	16.80	0.6851	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,107.77210	1,114.933	13.48	0.8106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			139.47210	134.933	13.48	0.1894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,241.44010	3,225.580	20.73	0.9191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			69.74010	65.579	20.73	0.0809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			377.05690	375.500	16.10	0.3882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			908.75690	895.500	16.10	0.6118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,206.39780	4,192.447	21.64	0.9574	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			34.69780	32.447	21.64	0.0426	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,042.05720	4,027.868	21.64	0.9512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			40.35720	37.868	21.64	0.0488	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,109.63020	4,095.542	21.64	0.9538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			37.93020	35.542	21.64	0.0462	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			273.67810	270.827	17.02	0.2947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,265.37810	1,250.827	17.02	0.7053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,849.89880	1,835.262	18.17	0.8081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			168.19880	165.262	18.17	0.1919	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			158.99890	156.023	18.29	0.1825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,920.69890	1,906.023	18.29	0.8175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			348.72460	346.857	16.32	0.3636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			990.42460	976.857	16.32	0.6364	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			206.85850	204.147	17.74	0.2306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,598.55850	1,584.147	17.74	0.7694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,148.30500	4,134.272	21.64	0.9553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			36.60500	34.272	21.64	0.0447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			339.05370	337.052	16.40	0.3550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			1,020.75370	1,007.052	16.40	0.6450	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			223.99040	221.403	17.58	0.2472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,505.69040	1,491.403	17.58	0.7528	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,352.02750	4,338.274	21.64	0.9622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			30.32750	28.274	21.64	0.0378	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,067.19470	5,054.221	21.64	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			15.49470	14.221	21.64	0.0206	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			80.16880	76.178	20.17	0.0939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,961.86880	2,946.178	20.17	0.9061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,547.72060	1,533.374	17.65	0.7605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			216.02060	213.374	17.65	0.2395	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			650.36980	651.430	14.62	0.5907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			432.06980	421.430	14.62	0.4093	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			79.77190	75.774	20.19	0.0934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,971.47190	2,955.773	20.19	0.9066	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	14.87	Call			79.37790	75.372	20.21	0.0929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,981.07790	2,965.372	20.21	0.9071	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,978.91880	1,964.506	18.33	0.8168	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			164.11880	161.106	18.33	0.1832	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,837.24870	4,824.247	21.59	0.9717	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			22.44870	20.847	21.59	0.0283	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,301.18140	4,287.544	21.59	0.9563	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			36.38140	34.144	21.59	0.0437	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,592.11790	2,577.389	19.13	0.8620	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			129.01790	124.989	19.13	0.1380	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,128.28260	3,114.317	20.19	0.8925	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			101.38260	98.017	20.19	0.1075	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,965.34810	1,952.015	18.12	0.7933	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			201.54810	198.715	18.12	0.2067	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,011.61380	4,999.350	21.33	0.9672	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			27.81380	26.051	21.33	0.0328	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,477.09750	4,464.213	21.33	0.9513	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			43.29750	40.913	21.33	0.0487	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,800.72780	4,788.295	21.28	0.9603	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			34.62780	32.595	21.28	0.0397	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			535.67350	526.810	14.85	0.4344	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			679.57350	681.110	14.85	0.5656	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			199.48480	196.600	18.16	0.2031	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			2,015.58480	2,002.300	18.16	0.7969	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,926.85150	2,913.258	19.70	0.8737	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			123.05150	119.658	19.70	0.1263	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,954.67470	1,941.997	17.95	0.7736	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			236.57470	233.797	17.95	0.2264	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,259.16650	5,247.383	21.18	0.9653	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			31.06650	29.183	21.18	0.0347	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,667.13020	4,654.663	21.18	0.9479	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			49.03020	46.464	21.18	0.0521	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,698.17030	3,684.462	20.97	0.8985	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			106.47030	102.462	20.97	0.1015	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,823.00920	1,810.741	17.68	0.7487	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			271.30920	268.741	17.68	0.2513	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			135.69460	131.939	19.85	0.1302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,112.89460	3,099.439	19.85	0.8698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			925.93540	915.939	15.84	0.5585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			528.73540	528.438	15.84	0.4415	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			878.70270	882.401	14.37	0.6444	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			415.90270	409.902	14.37	0.3556	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,949.90710	1,937.426	17.87	0.7651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			252.70710	249.926	17.87	0.2349	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			406.04370	404.559	16.62	0.3547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,263.24370	1,252.059	16.62	0.6453	0.00	0	23,443

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,940.25920	3,926.777	21.07	0.9103	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		93.05920	89.277	21.07	0.0897	0.00	0	2,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,933.51320	2,920.198	19.50	0.8593	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		146.31320	142.699	19.50	0.1407	0.00	0	1,000	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		135.17050	131.406	19.87	0.1296	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		3,122.37050	3,108.906	19.87	0.8704	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		136.22430	132.472	19.83	0.1307	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		3,103.42430	3,089.972	19.83	0.8693	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		5,174.41780	5,162.609	21.07	0.9599	0.00	0	0	
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		37.21780	35.109	21.07	0.0401	0.00	0	23,443	
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,943.96450	1,931.955	17.77	0.7552	0.00	0	1,000	
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		272.16450	269.555	17.77	0.2448	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		5,485.38570	5,473.732	20.88	0.9643	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		33.58570	31.332	20.88	0.0357	0.00	0	500	
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,854.92770	4,842.446	20.88	0.9463	0.00	0	0	
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		53.12770	50.046	20.88	0.0537	0.00	0	500	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		3,087.31800	3,074.683	19.36	0.8434	0.00	0	0	
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		181.31800	177.283	19.36	0.1566	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		331.50920	328.076	17.90	0.2605	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		2,136.30920	2,124.976	17.90	0.7395	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		974.97330	977.982	14.62	0.6269	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		529.77330	524.882	14.62	0.3731	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		201.70830	196.783	19.73	0.1621	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		3,276.50830	3,263.683	19.73	0.8379	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		201.08110	196.142	19.75	0.1616	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		3,285.88110	3,273.042	19.75	0.8384	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		202.34220	197.427	19.71	0.1627	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		3,267.14220	3,254.327	19.71	0.8373	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		400.42800	395.103	18.30	0.2734	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		2,397.52800	2,385.903	18.30	0.7266	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		403.45370	398.151	18.28	0.2753	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		2,380.55370	2,368.951	18.28	0.7247	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		401.93480	396.623	18.29	0.2744	0.00	0	0	
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		2,389.03480	2,377.423	18.29	0.7256	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		448.71220	438.390	19.98	0.2457	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		3,601.11220	3,587.790	19.98	0.7543	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		450.32120	440.029	19.95	0.2467	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		3,582.72120	3,569.429	19.95	0.7533	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		7,439.49710	7,431.196	21.01	0.9289	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		107.09710	101.795	21.01	0.0711	0.00	0	2,000	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		449.51500	439.210	19.97	0.2462	0.00	0	0	
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		3,591.91500	3,578.610	19.97	0.7538	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		748.73660	737.667	18.83	0.3439	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,944.73660	2,935.067	18.83	0.6561	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		752.24290	741.185	18.81	0.3453	0.00	0	0	
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,928.24290	2,918.585	18.81	0.6547	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			750.48310	739.419	18.82	0.3446	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,936.48310	2,926.819	18.82	0.6554	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,083.26220	3,074.309	19.01	0.6545	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			781.96220	770.409	19.01	0.3455	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			852.09160	840.039	18.98	0.3607	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,054.99160	3,046.639	18.98	0.6393	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			855.76680	843.728	18.96	0.3621	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			3,038.66680	3,030.328	18.96	0.6379	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			853.92630	841.881	18.97	0.3614	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,046.82630	3,038.480	18.97	0.6386	0.00	0	0
Total \$ / R Option												3,827,196.00	20,000	3,207,848
Total \$ / R												1,128,701,437.20	116,283	4,459,394
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.69160		11.67960			0.0000	23,383.20	2	360
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.83850		11.82590			0.0000	0.00	0	64
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.98000		11.96830			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.11250		12.10280			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.38920		12.38290			0.0000	0.00	0	0
Total \$ / R MAXI Future												23,383.20	2	472
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			150.08670	133.411	21.48	0.0058	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			204,190.08670	202,973.411	21.48	0.9942	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			146.31270	130.224	21.51	0.0057	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			205,186.31270	203,970.224	21.51	0.9943	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			153.96120	136.680	21.45	0.0059	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			203,193.96120	201,976.680	21.45	0.9941	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			5,100.28000	4,829.146	19.51	0.0829	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			215,510.28000	213,979.146	19.51	0.9171	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			5,052.03730	4,781.876	19.53	0.0821	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			216,462.03730	214,931.876	19.53	0.9179	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			5,149.04220	4,877.041	19.49	0.0836	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			214,559.04220	213,027.041	19.49	0.9164	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,100.04160	12,795.647	18.71	0.1529	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			217,270.04160	215,795.647	18.71	0.8471	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,011.04210	12,706.581	18.72	0.1520	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			218,181.04210	216,706.581	18.72	0.8480	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,189.74130	12,885.422	18.69	0.1539	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			216,359.74130	214,885.422	18.69	0.8461	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			323,631.46450	322,277.624	20.09	0.8764	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			13,009.37030	12,626.591	20.05	0.1246	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			321,729.37030	320,376.591	20.05	0.8754	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			12,960.38220	12,576.842	20.07	0.1241	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			322,680.38220	321,326.842	20.07	0.8759	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,911.46450	12,527.624	20.09	0.1236	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			40,193.48200	39,662.307	18.29	0.2744	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	14/06/2019	Foreign Exchange Option	14.37	Put			238,903.48200	237,742.307	18.29	0.7256	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			40,042.80180	39,510.251	18.30	0.2734	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			239,752.80180	238,590.251	18.30	0.7266	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			40,345.37380	39,815.107	18.28	0.2753	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			238,055.37380	236,895.107	18.28	0.7247	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												23,383.20	2	472
£ / R	On 01/03/2018	Foreign Exchange Future			16.37630		16.41520			0.0000	0.00	0	17	
£ / R	On 15/03/2018	Foreign Exchange Future			16.41940		16.45800			0.0000	0.00	0	38	
£ / R	On 19/03/2018	Foreign Exchange Future			16.43170		16.47000			0.0000	8,429,462.10	513	207,791	
£ / R	On 30/04/2018	Foreign Exchange Future			16.56190		16.60030			0.0000	0.00	0	9	
£ / R	On 18/06/2018	Foreign Exchange Future			16.70330		16.74200			0.0000	0.00	0	10,315	
£ / R	On 17/09/2018	Foreign Exchange Future			16.97010		17.00950			0.0000	0.00	0	13,656	
£ / R	On 14/12/2018	Foreign Exchange Future			17.22570		17.26780			0.0000	0.00	0	895	
£ / R	On 18/03/2019	Foreign Exchange Future			17.50480		17.54960			0.0000	0.00	0	948	
£ / R	On 14/06/2019	Foreign Exchange Future			17.76880		17.81600			0.0000	0.00	0	0	
Total £ / R Future												8,429,462.10	513	233,669
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put			2,815.67800	2,854.221	29.29	0.9980	0.00	0	0	
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call			0.87800	0.521	29.29	0.0020	0.00	0	0	
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put			2,595.78820	2,633.744	22.92	0.9907	0.00	0	0	
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call			3.78820	3.144	22.92	0.0093	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			106.23630	91.904	18.17	0.1953	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			856.23630	880.204	18.17	0.8047	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			104.55440	90.363	18.19	0.1925	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			864.55440	888.663	18.19	0.8075	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			107.94190	93.469	18.15	0.1981	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			847.94190	871.769	18.15	0.8019	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call			150.11870	132.518	17.74	0.2637	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put			680.11870	700.818	17.74	0.7363	0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			3,672.34600	3,710.362	26.83	0.9948	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			2.34600	2.062	26.83	0.0052	0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Put			2,535.86390	2,572.765	21.92	0.9875	0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Call			5.86390	4.465	21.92	0.0125	0.00	0	1,500	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			904.25550	924.484	17.39	0.6807	0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			274.55550	256.384	17.39	0.3193	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put			1,437.88280	1,462.346	17.78	0.7329	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			277.84760	263.681	17.80	0.2655	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			1,445.84760	1,470.381	17.80	0.7345	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			281.93590	267.626	17.77	0.2687	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			1,429.93590	1,454.326	17.77	0.7313	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call			374.39650	357.134	17.32	0.3390	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put			1,132.39650	1,153.834	17.32	0.6610	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put			3,701.86520	3,736.897	20.40	0.9491	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			43.86520	40.197	20.40	0.0509	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			279.88280	265.646	17.78	0.2671	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			447.96250	433.677	17.56	0.3159	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,698.46250	1,723.576	17.56	0.6841	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			452.58410	438.212	17.54	0.3186	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,683.08410	1,708.112	17.54	0.6814	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			450.26960	435.938	17.55	0.3172	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,690.76960	1,715.838	17.55	0.6828	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			715.60430	697.851	17.00	0.4010	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,567.80430	1,592.151	17.00	0.5990	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			712.61830	694.908	17.01	0.3997	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,574.81830	1,599.208	17.01	0.6003	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			718.60270	700.807	16.99	0.4023	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,560.80270	1,585.107	16.99	0.5977	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			905.34290	884.804	16.74	0.4333	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,655.74290	1,680.004	16.74	0.5667	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			902.05700	881.557	16.75	0.4321	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,662.45700	1,686.757	16.75	0.5679	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			908.63310	888.062	16.74	0.4345	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,649.03310	1,673.262	16.74	0.5655	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,010.48390	988.660	16.56	0.4380	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,834.48390	1,859.860	16.56	0.5620	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,017.04050	995.148	16.55	0.4401	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,821.04050	1,846.348	16.55	0.5599	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,013.75710	991.899	16.55	0.4390	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,827.75710	1,853.099	16.55	0.5610	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												8,429,462.10	513	237,169
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11018		0.10995			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11226		0.11203			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11437		0.11414			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12370		0.12353			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,261
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			20.94300	19.612	19.62	0.0717	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,025.44300	1,001.112	19.62	0.9283	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			2.34700	2.222	23.62	0.0089	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,006.84700	1,983.722	23.62	0.9911	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			211.82240	218.356	16.33	0.5236	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			216.32240	199.856	16.33	0.4764	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			89.76330	92.799	21.87	0.1363	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,886.96330	1,866.699	21.87	0.8637	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			36.19900	40.108	23.87	0.0628	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,833.39900	2,814.008	23.87	0.9372	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	0.12	Call			221.63310	225.936	19.60	0.2975	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,018.83310	999.836	19.60	0.7025	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			235.20250	235.840	21.02	0.2366	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,821.20250	1,798.440	21.02	0.7634	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			154.54150	155.450	23.88	0.1546	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,740.54150	2,718.050	23.88	0.8454	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			432.40950	434.536	19.04	0.3984	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,018.40950	997.136	19.04	0.6016	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			897.13400	885.696	20.22	0.4612	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,544.53400	1,515.996	20.22	0.5388	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			651.09660	638.956	21.47	0.3528	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,298.49660	2,269.256	21.47	0.6472	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,254.66480	1,246.052	18.83	0.5981	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			902.06480	876.352	18.83	0.4019	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,261
€ / R	On	28/02/2018	Foreign Exchange Future			14.51780		14.55870			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.56470		14.60520			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.57720		14.61750			0.0000	272,870,606.80	18,719	109,966
€ / R	On	29/03/2018	Foreign Exchange Future			14.60920		14.64980			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.65120		14.69180			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.71020		14.75040			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.85820		14.89880			0.0000	0.00	0	16,114
€ / R	On	17/09/2018	Foreign Exchange Future			15.14360		15.18690			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.42210		15.46900			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.71440		15.76430			0.0000	181,029,888.00	11,520	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			15.98140		16.03400			0.0000	0.00	0	0
Total € / R Future												453,900,494.80	30,239	176,081
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,852.02180	1,892.663	23.89	0.9975	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.72180	0.463	23.89	0.0025	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,407.14040	2,447.158	22.69	0.9935	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			2.34040	1.858	22.69	0.0065	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,621.23080	1,580.550	17.75	0.9874	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.73080	3.350	17.75	0.0126	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			0.00000	224.463	14.45	0.4806	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			0.00000	267.263	14.45	0.5194	5,345,256.00	20,000	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			36.55040	38.332	12.86	0.1363	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			654.05040	615.532	12.86	0.8637	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,385.40650	2,425.142	21.57	0.9921	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2.90650	2.342	21.57	0.0079	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			7.04750	5.974	19.35	0.0202	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,779.54750	1,818.774	19.35	0.9798	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			116.03690	97.160	15.70	0.2499	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	15.05	Put			548.53690	569.960	15.70	0.7501	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			168.77530	144.753	15.12	0.3450	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			401.27530	417.553	15.12	0.6550	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			105.47220	87.791	15.84	0.2296	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			587.97220	610.591	15.84	0.7704	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,888.42940	1,927.782	19.75	0.9832	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			5.92940	4.982	19.75	0.0168	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			165.69640	141.941	15.15	0.3397	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			408.19640	424.741	15.15	0.6603	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			162.66740	139.179	15.18	0.3345	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			415.16740	431.979	15.18	0.6655	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,564.86990	2,604.454	20.92	0.9893	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			4.66990	3.654	20.92	0.0107	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			252.83700	228.868	14.77	0.3989	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			451.03700	467.668	14.77	0.6011	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			706.54560	727.971	15.34	0.6849	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			216.94560	198.171	15.34	0.3151	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			887.88700	910.215	15.33	0.6648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,010.91290	977.057	12.77	0.7976	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			122.11290	128.857	12.77	0.2024	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			294.17150	276.001	15.35	0.3328	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			895.37150	917.801	15.35	0.6672	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			194.06290	202.333	13.15	0.2784	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			191.34410	177.520	16.24	0.2292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,292.54410	1,319.320	16.24	0.7708	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			291.67500	273.609	15.37	0.3304	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			902.87500	925.409	15.37	0.6696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			296.68700	278.415	15.33	0.3352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			112.04030	118.555	12.70	0.1905	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			131.08290	119.439	16.93	0.1624	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,672.28290	1,701.239	16.93	0.8376	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,915.01190	1,874.477	13.08	0.9645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			16.21190	16.277	13.08	0.0355	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			842.86290	810.533	13.15	0.7216	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			66.47580	71.679	12.33	0.1307	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			364.17930	343.345	14.86	0.3974	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			715.37930	735.145	14.86	0.6026	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,732.92960	6,773.480	23.01	0.9971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.72960	1.680	23.01	0.0029	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,040.84030	1,006.755	12.70	0.8095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,657.01190	5,697.436	23.01	0.9911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			5.81190	5.636	23.01	0.0089	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,735.38190	3,775.010	20.72	0.9656	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			24.18190	23.211	20.72	0.0344	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,215.27580	1,179.879	12.33	0.8693	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,170.00520	1,136.679	13.06	0.7453	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	14.25	Put			233.10520	243.079	13.06	0.2547	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			402.96920	384.381	15.49	0.3425	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,420.86530	4,452.476	18.73	0.9570	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,139.51980	2,170.210	17.02	0.8101	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			8.63950	5.416	18.77	0.0079	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			208.92820	196.219	17.00	0.1919	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,122.02820	2,152.619	17.00	0.8081	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			441.35660	421.687	15.27	0.3697	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,104.45660	1,128.086	15.27	0.6303	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,216.06920	1,240.781	15.49	0.6575	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,451.73950	6,491.816	18.77	0.9921	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			47.76530	36.076	18.73	0.0430	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			207.66820	195.010	17.01	0.1909	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,130.76820	2,161.410	17.01	0.8091	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			206.41980	193.810	17.02	0.1899	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			254.67580	241.130	17.31	0.1933	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,675.67580	2,709.030	17.31	0.8067	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			253.54950	240.043	17.32	0.1925	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,684.54950	2,717.943	17.32	0.8075	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			255.80420	242.223	17.30	0.1941	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,666.80420	2,700.123	17.30	0.8059	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			819.33420	793.194	14.95	0.4641	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,185.03420	1,208.794	14.95	0.5359	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			815.95720	789.873	14.96	0.4626	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,191.65720	1,215.473	14.96	0.5374	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			812.59530	786.567	14.98	0.4611	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,198.29530	1,222.167	14.98	0.5389	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,649.14340	1,676.473	15.76	0.5810	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			820.34210	795.120	15.77	0.4178	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,656.34210	1,683.720	15.77	0.5822	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			817.55200	792.379	15.78	0.4166	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,663.55200	1,690.979	15.78	0.5834	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			823.14340	797.873	15.76	0.4190	0.00	0	0
Total € / R Option												5,345,256.00	20,000	624,066
Total € / R												459,245,750.80	50,239	800,147
AUS\$ / R	On	28/02/2018	Foreign Exchange Future			9.22890		9.24020			0.0000	0.00	0	46
AUS\$ / R	On	15/03/2018	Foreign Exchange Future			9.24930		9.26040			0.0000	0.00	0	4
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			9.25470		9.26570			0.0000	11,568,375.00	1,250	11,176
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			9.37310		9.38380			0.0000	2,343,275.00	250	5,549
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			9.49100		9.50290			0.0000	0.00	0	400
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			9.60300		9.61710			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			9.83710		9.85550			0.0000	0.00	0	0
Total AUS\$ / R Future												13,911,650.00	1,500	27,987

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,310.01010	1,321.242	24.24	0.9987	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.21010	0.142	24.24	0.0013	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			483.11480	490.329	14.72	0.8887	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			23.51480	19.629	14.72	0.1113	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			9.81100	8.333	15.91	0.0476	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			754.11100	763.633	15.91	0.9524	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			10.56700	8.971	15.82	0.0510	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			734.86700	744.271	15.82	0.9490	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			10.18170	8.645	15.87	0.0493	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			744.48170	753.946	15.87	0.9507	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,160.16130	1,167.465	15.22	0.8936	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			43.10820	39.786	15.23	0.1046	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,169.30820	1,176.686	15.23	0.8954	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			44.82910	41.357	15.21	0.1082	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,151.02910	1,158.257	15.21	0.8918	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			43.96130	40.565	15.22	0.1064	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,677.64830	1,686.280	15.98	0.8919	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			59.88060	56.639	15.99	0.1070	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,686.98060	1,695.639	15.99	0.8930	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			61.22420	57.929	15.96	0.1092	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,668.32420	1,676.929	15.96	0.8908	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			60.54830	57.280	15.98	0.1081	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			88.30140	84.290	16.21	0.1273	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,951.20140	1,961.290	16.21	0.8727	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			87.53880	83.553	16.22	0.1263	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,960.43880	1,970.553	16.22	0.8737	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			89.06950	85.034	16.20	0.1283	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,941.96950	1,952.034	16.20	0.8717	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			273.62990	264.363	14.67	0.2798	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,428.12990	1,437.264	14.67	0.7202	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			271.76640	262.533	14.68	0.2782	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,436.26640	1,445.433	14.68	0.7218	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			275.50730	266.208	14.66	0.2815	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,420.00730	1,429.108	14.66	0.7185	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												13,911,650.00	1,500	27,987
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.32650		9.34990			0.0000	8,860,175.00	950	900
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.45780		9.48100			0.0000	0.00	0	300
Total CAD/ R Future												8,860,175.00	950	1,200
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			14.88570	11.313	16.61	0.0594	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			734.98570	754.813	16.61	0.9406	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			14.34340	10.867	16.64	0.0573	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			744.44340	764.367	16.64	0.9427	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			15.44790	11.777	16.59	0.0615	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			725.54790	745.277	16.59	0.9385	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			44.71730	40.070	17.12	0.0951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,383.71730	1,402.270	17.12	0.9049	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			44.05990	39.467	17.14	0.0938	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,393.05990	1,411.667	17.14	0.9062	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			45.38490	40.684	17.10	0.0964	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,374.38490	1,392.884	17.10	0.9036	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												8,860,175.00	950	1,200
CHF / R	On	19/03/2018	Foreign Exchange Future			12.66400		12.67470			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.92170		12.93240			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.18290		13.19540			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.23060		14.25230			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			8.89220	8.179	19.86	0.0295	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,484.19220	1,494.179	19.86	0.9705	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			8.74180	8.030	19.90	0.0289	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,494.04180	1,504.030	19.90	0.9711	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			9.04540	8.331	19.81	0.0300	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,474.34540	1,484.331	19.81	0.9700	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			77.98340	72.876	16.76	0.1226	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,675.58340	1,681.176	16.76	0.8774	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			77.10940	72.065	16.78	0.1214	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,684.70940	1,690.365	16.78	0.8786	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			76.24520	71.263	16.79	0.1202	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,693.84520	1,699.563	16.79	0.8798	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			150.99810	143.359	16.82	0.1682	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,995.59810	2,000.459	16.82	0.8318	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			149.95570	142.323	16.84	0.1671	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,004.55570	2,009.423	16.84	0.8329	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			152.04870	144.400	16.81	0.1693	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,986.64870	1,991.500	16.81	0.8307	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			797.59920	782.900	15.21	0.4579	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,265.29920	1,272.300	15.21	0.5421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			794.54340	779.877	15.22	0.4564	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,272.24340	1,279.277	15.22	0.5436	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			791.50840	776.867	15.23	0.4550	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,279.20840	1,286.267	15.23	0.5450	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Future			1.85470		1.85580			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.86810		1.86900			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88150		1.88260			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.91980		1.92250			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			98.33810	87.146	15.39	0.1935	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			840.33810	840.146	15.39	0.8065	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			83.18850	72.910	15.57	0.1664	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			925.18850	925.910	15.57	0.8336	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			116.02460	103.921	15.20	0.2240	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			758.02460	756.921	15.20	0.7760	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			204.36030	192.174	15.77	0.2085	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,714.36030	1,711.174	15.77	0.7915	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			189.90080	178.152	15.90	0.1953	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,799.90080	1,797.152	15.90	0.8047	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			219.94980	207.328	15.65	0.2225	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,629.94980	1,626.328	15.65	0.7775	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,707.33050	2,708.758	16.70	0.8183	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			222.31580	213.051	16.80	0.1739	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,796.31580	2,798.051	16.80	0.8261	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			211.88610	202.920	16.91	0.1664	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,885.88610	2,887.920	16.91	0.8336	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			233.33050	223.758	16.70	0.1817	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,094.26790	1,074.223	15.15	0.4641	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,669.26790	1,676.223	15.15	0.5359	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,059.93800	1,040.083	15.21	0.4531	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,734.93800	1,742.083	15.21	0.5469	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,129.68780	1,109.454	15.10	0.4754	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,604.68780	1,611.454	15.10	0.5246	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			1.97310		1.97820			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01310		2.01840			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05280		2.05830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25430		2.26390			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			24.41840	23.401	21.07	0.0477	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,142.41840	2,192.401	21.07	0.9523	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			30.25970	29.234	20.50	0.0591	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,948.25970	1,998.234	20.50	0.9409	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			27.15310	26.131	20.78	0.0530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,045.15310	2,095.131	20.78	0.9470	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,218.54450	2,254.250	17.36	0.8224	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			188.50540	172.670	17.43	0.1673	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,304.50540	2,341.670	17.43	0.8327	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			217.53810	198.709	17.28	0.1884	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,133.53810	2,167.709	17.28	0.8116	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			202.54450	185.250	17.36	0.1776	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			271.32970	252.891	17.84	0.1778	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,188.32970	3,224.891	17.84	0.8222	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			259.48570	241.508	17.91	0.1709	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,276.48570	3,313.508	17.91	0.8291	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			248.18140	230.660	17.98	0.1642	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,365.18140	3,402.660	17.98	0.8358	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,178.30290	2,109.152	15.18	0.6401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,039.30290	1,066.152	15.18	0.3599	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,127.34780	2,059.099	15.24	0.6298	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,088.34780	1,116.099	15.24	0.3702	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,229.19640	2,159.352	15.10	0.6504	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			990.19640	1,016.352	15.10	0.3496	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			1.49590		1.49460			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.51810		1.51670			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.53940		1.53800			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65380		1.65380			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			2.48410	2.261	21.10	0.0076	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,456.48410	2,443.261	21.10	0.9924	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			2.14030	1.965	21.45	0.0066	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,556.14030	2,542.965	21.45	0.9934	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			2.89400	2.613	20.75	0.0088	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,356.89400	2,343.613	20.75	0.9912	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			74.33780	70.824	18.79	0.0956	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,507.33780	2,489.825	18.79	0.9044	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			68.79400	65.398	18.94	0.0889	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,601.79400	2,584.398	18.94	0.9111	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			80.38120	76.753	18.64	0.1029	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,413.38120	2,395.753	18.64	0.8971	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			118.88490	116.159	18.46	0.1162	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,138.88490	3,122.159	18.46	0.8838	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			112.02390	109.356	18.55	0.1101	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,232.02390	3,215.356	18.55	0.8899	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			106.61380	103.684	18.67	0.1047	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	17/09/2018	Foreign Exchange Option	1.86	Put			3,326.61380	3,309.684	18.67	0.8953	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			874.44910	866.224	17.02	0.4129	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,936.44910	1,928.224	17.02	0.5871	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			847.98380	839.743	17.11	0.4026	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			2,009.98380	2,001.743	17.11	0.5974	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			901.88620	893.682	16.92	0.4234	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,863.88620	1,855.682	16.92	0.5766	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			0.11480		0.11470			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11420		0.11390			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11410		0.11290			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.10530		0.10790			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			1.51050		1.50480			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53530		1.52940			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55940		1.55380			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63230		1.62770			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			8.63730		8.62970			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.74240		8.73430			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84800		8.84070			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.48240		9.48460			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			6.47480	7.149	17.47	0.0409	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			826.77480	819.849	17.47	0.9591	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			6.27460	6.893	17.52	0.0395	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			836.57460	829.593	17.52	0.9605	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			6.76060	7.415	17.42	0.0423	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			817.06060	810.115	17.42	0.9577	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			47.68620	45.939	16.53	0.1170	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,153.38620	1,143.539	16.53	0.8830	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			46.82840	45.096	16.54	0.1151	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,162.52840	1,152.696	16.54	0.8849	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			48.55920	46.795	16.51	0.1189	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,144.25920	1,134.395	16.51	0.8811	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			113.39980	111.500	16.30	0.1937	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	17/09/2018	Foreign Exchange Option	9.93	Put			1,202.69980	1,193.499	16.30	0.8063	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			112.09840	110.209	16.32	0.1918	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,211.39840	1,202.209	16.32	0.8082	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			114.71490	112.808	16.28	0.1957	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,194.01490	1,184.808	16.28	0.8043	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			483.83610	477.286	15.15	0.4318	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			919.23610	914.886	15.15	0.5682	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			480.76490	474.216	15.16	0.4297	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			926.16490	921.816	15.16	0.5703	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			486.92770	480.381	15.14	0.4340	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			912.32770	907.981	15.14	0.5660	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			1.23350		1.23050			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24170		1.23970			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24840		1.24730			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33100		1.33200			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			695.00000	665.000		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			795.00000	765.000		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			895.00000	865.000		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			803.00000	783.000		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			903.00000	883.000		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			703.00000	683.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,227.00000	1,216.000		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			1,327.00000	1,316.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,127.00000	1,116.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			120.00000	110.000		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			20.00000	10.000		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			220.00000	210.000		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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 19/03/2018 Foreign Exchange Future			1.40540		1.41020			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.41090		1.41570			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.41650		1.42120			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			1.24680		1.25150			0.0000	5,797,620.00	4,650	4,948
QUANTO €On 18/06/2018 Foreign Exchange Future			1.25510		1.25980			0.0000	0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.26410		1.26890			0.0000	0.00	0	0
Total QUANTO € / \$ Future									5,797,620.00	4,650	4,948
Total QUANTO € / \$									5,797,620.00	4,650	4,948
R / ¥EN On 19/03/2018 Foreign Exchange Future			9.07560	0.10957	9.09460			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.90780	0.10957	8.92630			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.74320	0.10957	8.76120			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		0.10957	2,705.11210	2,568.560	16.67	0.6395	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.10957	1,059.11210	1,112.560	16.67	0.3605	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.10957	2,641.92090	2,506.881	16.67	0.6309	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.10957	1,095.92090	1,150.881	16.67	0.3691	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.10957	2,769.16140	2,631.117	16.67	0.6481	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.10957	1,023.16140	1,075.117	16.67	0.3519	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Put		0.10957	0.00000	1,693.486	16.32	0.4853	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Call		0.10957	0.00000	1,749.486	16.32	0.5147	448,577.88	23,400	11,700
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.10957	5,015.41700	4,856.544	17.18	0.6307	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.10957	2,352.41700	2,378.544	17.18	0.3693	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.10957	3,730.47600	3,589.255	17.06	0.5277	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.10957	3,367.47600	3,411.255	17.06	0.4723	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.10957	4,955.72960	4,797.500	17.18	0.6263	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.10957	2,392.72960	2,419.500	17.18	0.3737	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.10957	4,896.48700	4,738.908	17.18	0.6219	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.10957	2,433.48700	2,460.908	17.18	0.3781	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.10957	5,403.18010	5,240.393	17.39	0.5688	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.10957	3,991.18010	4,008.393	17.39	0.4312	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.10957	5,508.12490	5,344.308	17.39	0.5756	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.10957	3,896.12490	3,912.308	17.39	0.4244	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.10957	5,455.48060	5,292.176	17.39	0.5722	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.10957	3,943.48060	3,960.176	17.39	0.4278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Option												448,577.88	23,400	12,900
Total R / ¥EN												448,577.88	23,400	12,900
RAIN	On	19/03/2018	Foreign Exchange Future			21,734.08000	21,762.21000				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			8.91940	8.91320				0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.05230	9.04500				0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.18090	9.17460				0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.88810	9.89080				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		3.82410	3.462	18.24	0.0202		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		1,050.62410	1,044.062	18.24	0.9798		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		3.71110	3.359	18.30	0.0196		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		1,060.51110	1,053.959	18.30	0.9804		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		3.94110	3.568	18.18	0.0208		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		1,040.74110	1,034.168	18.18	0.9792		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		49.08300	48.487	15.75	0.1235		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		1,104.08300	1,096.187	15.75	0.8765		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		48.13100	47.606	15.76	0.1216		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		1,113.13100	1,105.306	15.76	0.8784		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		50.05120	49.383	15.73	0.1255		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		1,095.05120	1,087.083	15.73	0.8745		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put		981.01040	972.304	15.02	0.7569		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call		148.83710	146.438	14.97	0.2479		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put		964.23710	955.538	14.97	0.7521		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call		147.21290	144.811	15.00	0.2455		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put		972.61290	963.911	15.00	0.7545		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call		145.61040	143.204	15.02	0.2431		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		596.96840	590.650	14.05	0.5069		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put		696.16840	692.550	14.05	0.4931		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		593.21570	586.889	14.07	0.5045		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		702.41570	698.789	14.07	0.4955		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		589.49180	583.157	14.08	0.5021		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		708.69180	705.057	14.08	0.4979		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			3.09290	3.07290				0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.05120	3.02890				0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.00890	2.98740				0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Future			2.98190		2.93890			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,540
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.49770	0.411	18.14	0.0077	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			447.59770	427.511	18.14	0.9923	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.46270	0.380	18.32	0.0071	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			457.56270	437.480	18.32	0.9929	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.53600	0.445	17.96	0.0084	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			437.63600	417.545	17.96	0.9916	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			3.03520	2.914	16.04	0.0277	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			634.13520	611.714	16.04	0.9723	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			3.03870	2.877	16.21	0.0272	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			644.13870	621.677	16.21	0.9728	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			3.03270	2.953	15.88	0.0283	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			624.13270	601.753	15.88	0.9717	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			25.80160	27.014	14.07	0.1652	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			398.40160	378.114	14.07	0.8348	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			24.73280	25.875	14.11	0.1592	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			407.33280	386.975	14.11	0.8408	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			26.91640	28.202	14.03	0.1714	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			389.51640	369.302	14.03	0.8286	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			48.28170	53.801	15.56	0.1968	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			639.38170	601.901	15.56	0.8032	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			47.21950	52.611	15.60	0.1931	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			648.31950	610.711	15.60	0.8069	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			49.36930	55.020	15.53	0.2007	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			630.46930	593.120	15.53	0.7993	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,540
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.18090		1.18240			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.16440		1.16550			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.14640		1.14770			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
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 615 797 026.30	134,137	1,711,626
Total Options												9 621 029.88	63,400	3,848,314
Grand Total:												1,625,418,056.18	197,537	5,559,940