



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/11/2017 Foreign Exchange Future			14.39150		14.42610			0.0000	2,878,300.00	200	0
\$ / R On 16/11/2017 Foreign Exchange Future			14.39380		14.42610			0.0000	4,318,140.00	300	0
\$ / R On 17/11/2017 Foreign Exchange Future			14.39380		14.42610			0.0000	0.00	0	238
\$ / R On 23/11/2017 Foreign Exchange Future			14.40560		14.44270			0.0000	4,321,680.00	300	300
\$ / R On 27/11/2017 Foreign Exchange Future			14.41520		14.45200			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			14.41760		14.45430			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			14.42240		14.45890			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			14.43200		14.46820			0.0000	0.00	0	24
\$ / R On 14/12/2017 Foreign Exchange Future			14.45610		14.49130			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			14.45850		14.49370			0.0000	202,419.00	14	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			14.46570		14.50060			0.0000	686,932,695.90	47,487	1,070,744
\$ / R On 22/12/2017 Foreign Exchange Future			14.47520		14.51020			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.48720		14.52220			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.49190		14.52690			0.0000	0.00	0	0
\$ / R On 02/01/2018 Foreign Exchange Future			14.50150		14.53650			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.50620		14.54130			0.0000	0.00	0	241
\$ / R On 09/01/2018 Foreign Exchange Future			14.51810		14.55330			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.52050		14.55570			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.52530		14.56040			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.53480		13.53960			0.0000	4,360,440.00	300	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.53960		14.57480			0.0000	0.00	0	241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/01/2018	Foreign Exchange Future			14.55660		14.59140			0.0000	0.00	0	70
\$ / R	On	31/01/2018	Foreign Exchange Future			14.57120		14.60570			0.0000	21,565,376.00	1,480	84
\$ / R	On	01/02/2018	Foreign Exchange Future			14.57360		14.60810			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.58570		14.62000			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.60030		14.63430			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.60270		14.63670			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.60760		14.64140			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.63800		14.67180			0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Future			14.64030		14.67420			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.64260		14.67650			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			14.68170		14.71620			0.0000	54,762,741.00	3,730	183,307
\$ / R	On	24/04/2018	Foreign Exchange Future			14.76440		14.80030			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.76670		14.80270			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.77820		14.81430			0.0000	0.00	0	110
\$ / R	On	11/05/2018	Foreign Exchange Future			14.80350		14.84000			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.81040		14.84710			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.81270		14.84940			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.85020		14.88730			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.89250		14.93000			0.0000	774,410.00	52	111,353
\$ / R	On	29/06/2018	Foreign Exchange Future			14.91830		14.95610			0.0000	13,277,287.00	890	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.92540		14.96320			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.96760		15.00590			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.97700		15.01540			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.97940		15.01780			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.99350		15.03200			0.0000	0.00	0	1,853
\$ / R	On	13/08/2018	Foreign Exchange Future			15.02400		15.06280			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			15.06690		15.10610			0.0000	17,055,730.80	1,132	566
\$ / R	On	17/09/2018	Foreign Exchange Future			15.10750		15.14700			0.0000	151,075.00	10	3,277
\$ / R	On	28/09/2018	Foreign Exchange Future			15.13380		15.17350			0.0000	13,771,758.00	910	455
\$ / R	On	25/10/2018	Foreign Exchange Future			15.19830		15.23850			0.0000	0.00	0	70
\$ / R	On	31/10/2018	Foreign Exchange Future			15.21260		15.25290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			15.24370		15.28420			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			15.28660		15.32800			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			15.32300		15.36460			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			15.36710		15.40900			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			15.48140		15.52390			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.56710		15.61000			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.79570		15.83980			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			16.83410		16.88640			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.97420		17.02790			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			17.12040		17.17560			0.0000	3,150,153,600.00	184,000	0
<b>Total \$ / R Future</b>												<b>3,974,525,652.70</b>	<b>240,805</b>	<b>1,468,626</b>
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Put			9.93560	0.000	16.65	0.0000	0.00	0	0
\$ / R	On	15/11/2017	Foreign Exchange Option	14.23	Call			206.03560	161.500	16.65	1.0000	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			0.00030	0.023	39.96	0.0003	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			1,026.10030	993.823	39.96	0.9997	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			0.11510	0.000	21.59	0.0000	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			1,166.21510	1,133.800	21.59	1.0000	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Put			53.06280	50.933	16.34	0.2439	0.00	0	0
\$ / R	On	23/11/2017	Foreign Exchange Option	14.17	Call			325.76280	286.533	16.34	0.7561	0.00	0	10,000
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			344.76820	360.795	17.52	0.7258	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			96.76820	75.995	17.52	0.2742	0.00	0	50
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			236.65790	246.941	16.96	0.6045	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			148.65790	122.141	16.96	0.3955	0.00	0	300
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			5.13060	4.442	17.79	0.0241	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			959.43060	922.042	17.79	0.9759	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,285.87610	3,322.529	33.32	0.9995	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.17610	0.129	33.32	0.0005	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,709.98110	1,673.456	23.68	0.9952	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			1.08110	1.056	23.68	0.0048	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			8.06180	6.506	17.24	0.0325	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			936.96180	898.906	17.24	0.9675	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			16.76260	16.476	16.73	0.0671	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			844.96260	808.476	16.73	0.9329	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			65.21210	66.192	16.57	0.1775	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			696.51210	662.292	16.57	0.8225	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			28.20880	28.221	17.17	0.0848	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			991.90880	956.721	17.17	0.9152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			160.13300	163.829	17.20	0.3255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			3,561.62860	3,596.297	28.36	0.9948	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			19.04810	19.660	17.39	0.0593	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			613.72450	580.918	17.03	0.7469	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			113.12450	115.219	17.03	0.2531	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			2,633.38280	2,667.522	23.62	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.98280	3.222	23.62	0.0095	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			302.02980	278.084	17.78	0.4776	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			1,529.22480	1,559.717	21.55	0.9361	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			1,141.47690	1,107.144	17.34	0.9360	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			20.87690	21.444	17.34	0.0640	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			315.07800	290.558	17.70	0.4929	0.00	0	7,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			314.47800	324.858	17.70	0.5071	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			1,169.64810	1,135.360	17.39	0.9407	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			2,792.40470	2,826.716	23.91	0.9928	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,060.59560	2,093.582	22.56	0.9745	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			11.19560	9.282	22.56	0.0255	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			2,742.68060	2,776.943	23.82	0.9921	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.28060	2.643	23.82	0.0079	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			29.82480	25.417	21.55	0.0639	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			2.95250	2.373	23.93	0.0071	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			2,802.35250	2,836.673	23.93	0.9929	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			2.90120	2.331	23.95	0.0070	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			2,812.30120	2,846.631	23.95	0.9930	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.00470	2.416	23.91	0.0072	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			57.82940	50.407	20.62	0.1177	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Put			574.69880	592.655	18.81	0.6896	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			175.29880	158.355	18.81	0.3104	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			2.62890	2.471	19.90	0.0084	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			1,293.22890	1,259.054	17.61	0.9580	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			12.62890	13.354	17.61	0.0420	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			436.49850	406.890	17.34	0.6130	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			205.89850	211.190	17.34	0.3870	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,157.22940	1,184.707	20.62	0.8823	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			940.05340	905.156	16.98	0.8914	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			2,301.90880	2,266.816	21.49	0.9962	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			1.30880	1.116	21.49	0.0038	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			430.64730	401.184	17.36	0.6078	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			210.04730	215.484	17.36	0.3922	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,943.22890	1,908.171	19.90	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			3.92140	3.872	19.03	0.0132	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			2,341.81310	2,306.723	21.66	0.9965	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			1.21310	1.023	21.66	0.0035	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			94.87330	96.373	16.94	0.2218	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			665.47330	632.073	16.94	0.7782	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			39.45340	39.456	16.98	0.1086	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			372.72030	385.023	17.97	0.5572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			263.90330	271.198	17.50	0.4551	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			364.50330	336.898	17.50	0.5449	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			60.29840	59.898	16.74	0.1542	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			800.89840	765.598	16.74	0.8458	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,744.52140	1,709.572	19.03	0.9868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			767.31860	733.066	16.79	0.8311	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			391.14020	404.023	18.06	0.5718	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			261.74020	239.723	18.06	0.4282	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,754.44290	1,719.485	19.07	0.9871	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			3.84290	3.785	19.07	0.0129	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			273.32030	250.723	17.97	0.4428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			1,360.62750	1,326.470	17.72	0.9653	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			1,409.07020	1,374.909	17.80	0.9699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			8.47020	9.209	17.80	0.0301	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			11.83150	12.564	17.64	0.0398	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			1,312.43150	1,278.264	17.64	0.9602	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			66.71860	67.366	16.79	0.1689	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			11.07840	11.817	17.67	0.0377	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			1,302.82470	1,268.654	17.62	0.9591	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			12.22470	12.954	17.62	0.0409	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			203.79380	185.018	18.53	0.3512	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			503.19380	519.318	18.53	0.6488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			10.02750	10.770	17.72	0.0347	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			1.92180	1.732	20.61	0.0059	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			1,122.77790	1,088.412	17.31	0.9327	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			22.17790	22.712	17.31	0.0673	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			13.91310	14.622	17.56	0.0456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			1,264.51310	1,230.322	17.56	0.9544	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			1,331.67840	1,297.517	17.67	0.9623	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			3.14340	3.022	19.51	0.0103	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			736.36180	757.854	19.39	0.7637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			126.96180	113.554	19.39	0.2363	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,067.48980	1,093.903	20.37	0.8636	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			68.08980	59.603	20.37	0.1364	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			2,102.52180	2,067.432	20.61	0.9941	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			1.33390	1.141	21.44	0.0039	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,751.16550	2,716.123	23.46	0.9986	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			0.56550	0.423	23.46	0.0014	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			680.66830	647.117	16.92	0.7868	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			90.06830	91.417	16.92	0.2132	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,853.74340	1,818.722	19.51	0.9897	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			2.33600	2.162	20.17	0.0074	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			1,389.66550	1,355.507	17.77	0.9681	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			9.06550	9.807	17.77	0.0319	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			852.22360	816.927	16.81	0.8645	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			51.62360	51.227	16.81	0.1355	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			2,291.93390	2,256.841	21.44	0.9961	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			19.48250	16.398	21.99	0.0430	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			649.87740	669.575	19.09	0.7269	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			150.47740	135.275	19.09	0.2731	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			29.77190	30.085	17.14	0.0860	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			1,030.37190	995.785	17.14	0.9140	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			2,002.93600	1,967.862	20.17	0.9926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.71120	2.998	23.69	0.0089	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			2,501.49790	2,466.423	22.36	0.9975	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			0.89790	0.723	22.36	0.0025	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			744.40470	766.053	19.42	0.7668	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			125.00470	111.753	19.42	0.2332	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			1,758.88250	1,790.698	21.99	0.9570	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			170.88050	174.950	17.24	0.3406	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			2,702.92000	2,737.140	23.74	0.9916	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.52000	2.840	23.74	0.0084	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			1,507.02160	1,472.389	17.97	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			6.42160	6.689	17.97	0.0225	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			2,673.11120	2,707.298	23.69	0.9911	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			2.22860	1.997	28.36	0.0052	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			550.59830	518.701	17.13	0.7042	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			139.99830	143.001	17.13	0.2958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			1,283.64510	1,249.466	17.59	0.9568	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			13.04510	13.765	17.59	0.0432	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			491.48050	460.651	17.24	0.6594	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			331.42980	342.384	17.78	0.5224	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,326.30900	2,359.959	23.05	0.9839	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			6.90900	5.659	23.05	0.0161	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			510.73300	479.529	17.20	0.6745	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			37.95980	38.805	17.45	0.0997	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			1,048.15980	1,014.005	17.45	0.9003	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			3,513.05830	3,547.714	27.61	0.9928	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			3.25830	2.914	27.61	0.0072	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			65.05000	64.928	17.27	0.1450	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			947.25000	912.128	17.27	0.8550	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			0.00000	559.204	19.02	0.6124	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			0.00000	251.104	19.02	0.3876	50,220.82	200	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			364.68760	372.458	18.35	0.4908	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			391.58760	364.358	18.35	0.5092	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			49.41860	47.497	17.38	0.1057	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			1,155.91860	1,118.997	17.38	0.8943	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			147.10580	147.677	17.91	0.2492	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			788.40580	753.877	17.91	0.7508	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			552.26110	563.807	19.07	0.5739	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			345.56110	321.907	19.07	0.4261	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			630.21920	643.498	19.29	0.6146	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			303.51920	281.598	19.29	0.3854	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			1,391.55620	1,354.357	17.73	0.9218	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			38.25620	36.257	17.73	0.0782	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			276.94200	280.112	18.40	0.3721	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			612.64200	580.612	18.40	0.6279	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			178.78610	179.179	18.28	0.2674	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			819.18610	784.479	18.28	0.7326	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			0.00000	92.977	18.04	0.1584	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.00000	1,097.777	18.04	0.8416	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			192.84400	197.099	18.18	0.2772	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			827.64400	796.699	18.18	0.7228	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			189.76600	195.117	17.95	0.2668	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			881.16600	851.717	17.95	0.7332	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1,403.24010	1,370.375	17.63	0.8841	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			67.54010	69.175	17.63	0.1159	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1,420.66770	1,387.727	17.63	0.8877	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			64.96770	66.527	17.63	0.1123	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			71.54720	73.298	17.64	0.1215	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1,377.24720	1,344.498	17.64	0.8785	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1,291.95210	1,259.637	17.65	0.8586	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			86.25210	88.437	17.65	0.1414	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,349.83900	1,374.086	20.43	0.7887	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			167.93900	157.686	20.43	0.2113	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,426.21330	1,451.072	20.58	0.8036	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			154.31330	144.672	20.58	0.1964	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			898.47230	917.987	19.43	0.6694	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			216.41600	204.132	19.95	0.2624	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			2,062.33290	2,027.912	19.28	0.9558	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			24.23290	24.312	19.28	0.0442	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			286.57230	271.587	19.43	0.3306	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,614.62480	1,579.704	17.79	0.9182	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			46.52480	46.104	17.79	0.0818	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			54.11160	55.439	17.61	0.0962	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,512.21160	1,479.039	17.61	0.9038	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,128.31600	1,150.532	19.95	0.7376	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			176.11640	181.373	17.57	0.2411	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			996.11640	967.073	17.57	0.7589	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			215.72470	222.485	17.68	0.2720	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			950.02470	922.785	17.68	0.7280	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			320.92320	330.780	17.77	0.3591	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			757.62320	733.480	17.77	0.6409	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			315.97100	325.834	17.75	0.3527	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			777.37100	753.434	17.75	0.6473	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			331.36340	340.339	17.48	0.3498	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			823.16340	798.339	17.48	0.6502	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			130.64770	134.953	17.10	0.1773	0.00	0	100,000
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1,304.84770	1,275.253	17.10	0.8227	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			112.65400	116.395	17.07	0.1573	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1,389.15400	1,358.995	17.07	0.8427	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,103.74730	1,123.054	18.92	0.6603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			359.94730	344.754	18.92	0.3397	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,457.60700	1,426.518	16.74	0.8414	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			121.40700	124.818	16.74	0.1586	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			107.20850	110.281	16.72	0.1439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			2,876.84390	2,906.135	21.87	0.9063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			654.66650	668.252	17.89	0.5073	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			627.59150	605.686	17.73	0.5210	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			591.39150	603.986	17.73	0.4790	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			83.62450	78.388	21.86	0.0943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			2,867.42450	2,896.688	21.86	0.9057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			83.04390	77.835	21.87	0.0937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			343.31650	351.447	17.16	0.3402	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,279.51480	1,300.382	19.30	0.7035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			305.71480	292.082	19.30	0.2965	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			84.20970	78.944	21.84	0.0949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			2,858.00970	2,887.244	21.84	0.9051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			580.86650	559.952	17.89	0.4927	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			492.02880	502.946	17.52	0.4287	0.00	0	80,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			507.06310	518.244	17.55	0.4367	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			703.26310	679.944	17.55	0.5633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			0.00000	1,206.758	19.10	0.6816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.00000	318.458	19.10	0.3184	1,910,749.20	6,000	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			899.51650	873.147	17.16	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1,178.99150	1,149.716	16.86	0.7654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			631.18220	644.407	17.82	0.4971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			597.38220	576.107	17.82	0.5029	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			467.52340	478.008	17.46	0.4153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			743.72340	719.708	17.46	0.5847	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			718.22880	694.646	17.52	0.5713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			537.53740	517.613	18.06	0.4651	2,588,066.00	5,000	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			966.83250	939.591	17.04	0.6888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			300.63250	307.890	17.04	0.3112	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			875.89660	849.852	17.20	0.6491	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			359.69660	368.152	17.20	0.3509	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			202.79150	208.016	16.86	0.2346	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			518.83210	499.351	18.13	0.4528	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1,841.13610	1,808.357	17.08	0.9063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			64.93610	66.657	17.08	0.0937	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			713.21040	689.720	17.53	0.5687	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			497.01040	508.020	17.53	0.4313	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			721.33740	735.913	18.06	0.5349	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			95.15460	97.897	16.74	0.1306	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			2,184.11350	2,150.457	17.52	0.9420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			37.91350	38.757	17.52	0.0580	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			2,383.66270	2,349.690	17.78	0.9567	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			27.46270	27.990	17.78	0.0433	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			752.63210	767.651	18.13	0.5472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			500.72650	481.689	18.21	0.4408	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			472.36950	482.942	17.47	0.4180	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			738.56950	714.642	17.47	0.5820	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			208.21540	213.554	16.87	0.2393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1,164.41540	1,135.254	16.87	0.7607	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,591.35460	1,559.597	16.74	0.8694	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			415.71920	398.915	18.61	0.3813	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			282.36950	289.246	16.98	0.2981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			998.56950	970.946	16.98	0.7019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1,283.76750	1,253.729	16.81	0.7967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			167.56750	172.029	16.81	0.2033	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			784.52650	799.989	18.21	0.5592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			219.51230	208.667	20.06	0.2231	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			2,345.43070	2,311.510	17.73	0.9541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			29.23070	29.810	17.73	0.0459	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			696.74100	710.959	17.99	0.5250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			552.94100	532.659	17.99	0.4750	0.00	0	15,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			959.51920	977.215	18.61	0.6187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			252.13050	258.377	16.92	0.2753	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			887.64780	861.443	17.18	0.6544	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			351.44780	359.743	17.18	0.3456	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			145.24460	149.205	16.78	0.1823	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			1,361.44460	1,330.905	16.78	0.8177	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			1,663.31230	1,686.966	20.06	0.7769	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			245.62330	233.888	19.80	0.2460	0.00	0	3,276
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,133.66110	1,153.248	18.98	0.6682	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			349.86110	334.948	18.98	0.3318	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1,441.36420	1,410.363	16.75	0.8376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			125.16420	128.663	16.75	0.1624	643,316.50	5,000	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			1,058.33050	1,030.076	16.92	0.7247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			77.74870	79.900	16.92	0.1096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			2,250.29660	2,216.523	17.61	0.9473	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			34.09660	34.823	17.61	0.0527	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			2,731.54430	2,697.241	18.21	0.9746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			15.34430	15.541	18.21	0.0254	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			1,529.42330	1,552.189	19.80	0.7540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			533.74640	513.910	18.07	0.4626	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			856.73750	873.161	18.38	0.5851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			462.93750	444.861	18.38	0.4149	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,565.20500	1,533.578	16.70	0.8649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			99.00500	101.878	16.70	0.1351	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,723.94870	1,691.600	16.92	0.8904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,523.40850	1,491.981	16.72	0.8561	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,786.80420	1,754.216	17.00	0.8992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			70.60420	72.516	17.00	0.1008	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,326.79380	1,348.047	19.39	0.7139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			292.99380	279.747	19.39	0.2861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			727.54640	742.210	18.07	0.5374	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			430.92080	439.404	16.93	0.3641	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			941.22080	913.804	16.93	0.6359	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			810.22990	824.366	17.80	0.5293	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			612.92990	591.066	17.80	0.4707	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,379.84980	1,400.354	19.00	0.6837	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			372.54980	357.054	19.00	0.3163	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,265.80230	1,284.829	18.69	0.6543	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			420.10230	403.029	18.69	0.3457	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			960.97770	976.619	18.06	0.5739	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			545.27770	524.819	18.06	0.4261	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			255.09150	259.834	16.46	0.2506	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			1,269.39150	1,238.034	16.46	0.7494	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			494.06380	502.933	16.92	0.3846	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			934.06380	906.433	16.92	0.6154	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			2,162.74640	2,128.052	16.14	0.9159	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			65.64640	67.652	16.14	0.0841	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,342.99800	1,362.353	18.69	0.6583	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			430.09800	412.753	18.69	0.3417	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			543.45820	552.906	16.99	0.4063	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			890.55820	863.306	16.99	0.5937	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			450.91180	458.968	16.76	0.3604	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1,000.31180	971.668	16.76	0.6396	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,110.07530	1,126.441	18.12	0.5875	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			567.37530	546.641	18.12	0.4125	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			279.61380	284.101	16.33	0.2510	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1,366.91380	1,334.301	16.33	0.7490	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,444.77690	1,464.649	18.78	0.6633	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			442.07690	424.849	18.78	0.3367	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,536.35400	1,502.989	16.21	0.7788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			246.35400	250.489	16.21	0.2212	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,997.16200	1,963.080	15.89	0.8736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			117.16200	120.580	15.89	0.1264	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			1,830.27460	1,852.633	19.35	0.7146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			380.27460	365.133	19.35	0.2854	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,938.51880	3,901.101	17.94	0.9884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			8.51880	8.601	17.94	0.0116	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,039.07470	2,004.957	15.87	0.8804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			109.07470	112.457	15.87	0.1196	0.00	0	14,658
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			907.96560	921.981	17.62	0.5158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			727.96560	704.481	17.62	0.4842	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			2,072.90560	2,038.755	15.84	0.8857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			102.90560	106.255	15.84	0.1143	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			926.67960	940.912	17.66	0.5215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			716.67960	693.412	17.66	0.4785	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			2,479.10940	2,444.353	15.59	0.9362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			49.10940	51.853	15.59	0.0638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,163.93340	1,180.679	18.12	0.5863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			593.93340	573.179	18.12	0.4137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,493.13120	1,460.003	16.24	0.7679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			263.13120	267.503	16.24	0.2321	49,220,478.40	184,000	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,948.54670	2,912.852	15.31	0.9711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			18.54670	20.352	15.31	0.0289	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			731.22170	742.932	17.24	0.4569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			851.22170	825.432	17.24	0.5431	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			3,442.07280	3,404.825	16.45	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			12.07280	12.325	16.45	0.0174	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			2,254.64040	2,220.264	15.73	0.9110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			74.64040	77.764	15.73	0.0890	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			1,944.12480	1,966.647	19.51	0.7317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			354.12480	339.147	19.51	0.2683	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			676.65670	687.740	17.13	0.4366	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	14.71	Call			896.65670	870.240	17.13	0.5634	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,794.19190	1,760.202	16.03	0.8366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			164.19190	167.702	16.03	0.1634	167,701.90	1,000	1,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,184.70300	1,201.655	18.16	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			584.70300	564.155	18.16	0.4086	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,898.32820	1,864.309	15.96	0.8565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			138.32820	141.809	15.96	0.1435	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,571.04080	2,536.111	15.53	0.9448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			41.04080	43.611	15.53	0.0552	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,655.19020	1,621.233	16.13	0.8070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			205.19020	208.733	16.13	0.1930	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			1,919.75490	1,942.098	19.47	0.7281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			359.75490	344.598	19.47	0.2719	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,857.90430	1,823.901	15.99	0.8490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			147.90430	151.401	15.99	0.1510	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,116.03910	1,132.306	18.03	0.5742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			616.03910	594.806	18.03	0.4258	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,670.40080	1,636.376	16.12	0.8104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			200.40080	203.876	16.12	0.1896	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			1,654.14730	1,675.298	19.04	0.6865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			424.14730	407.798	19.04	0.3135	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1,224.46570	1,193.115	16.45	0.6902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			394.46570	400.615	16.45	0.3098	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			2,676.91280	2,703.760	20.45	0.8175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			226.91280	216.260	20.45	0.1825	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			1,288.39950	1,256.574	16.40	0.7102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			358.39950	364.074	16.40	0.2898	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			2,588.76450	2,615.174	20.34	0.8091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			238.76450	227.674	20.34	0.1909	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,402.06160	1,369.471	16.31	0.7434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			302.06160	306.971	16.31	0.2566	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			1,854.70020	1,877.094	19.39	0.7183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			374.70020	359.593	19.39	0.2817	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			2,527.46800	2,553.557	20.26	0.8030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			247.46800	236.057	20.26	0.1970	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,395.20330	1,362.658	16.31	0.7415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			305.20330	310.158	16.31	0.2585	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,345.70970	2,370.800	20.03	0.7835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			275.70970	263.300	20.03	0.2165	263,299.90	1,000	2,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			1,354.50570	1,322.223	16.35	0.7299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			324.50570	329.723	16.35	0.2701	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,710.92560	2,675.715	15.45	0.9561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			30.92560	33.214	15.45	0.0439	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,457.68350	1,424.759	16.27	0.7586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			277.68350	282.259	16.27	0.2414	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			194.11670	184.727	20.78	0.1588	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			2,954.11670	2,982.227	20.78	0.8412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,277.37120	2,302.060	19.94	0.7756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			287.37120	274.560	19.94	0.2244	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,134.02260	1,104.784	16.59	0.6591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			454.02260	462.284	16.59	0.3409	462,284.20	1,000	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			193.14990	183.799	20.80	0.1581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			2,963.14990	2,991.299	20.80	0.8419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			192.19130	182.876	20.81	0.1574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			2,972.19130	3,000.376	20.81	0.8426	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,251.28050	1,268.877	18.24	0.5981	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			587.38050	567.177	18.24	0.4019	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			301.23860	306.325	16.30	0.2509	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,457.33860	1,424.625	16.30	0.7491	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			1,607.39310	1,628.145	18.90	0.6694	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			463.49310	446.445	18.90	0.3306	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			361.39130	367.715	16.38	0.2846	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			1,344.59130	1,313.115	16.38	0.7154	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			315.29080	320.631	16.27	0.2503	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,521.19080	1,488.231	16.27	0.7497	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			1,133.36630	1,104.502	16.74	0.6283	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			567.96630	577.502	16.74	0.3717	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,485.18830	1,504.540	18.52	0.6289	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			560.58830	541.540	18.52	0.3711	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			453.90790	461.829	16.48	0.3215	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			1,279.30790	1,248.829	16.48	0.6785	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,325.58390	1,343.568	18.24	0.5966	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			620.98390	600.568	18.24	0.4034	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			495.94360	504.457	16.56	0.3404	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			1,223.74360	1,193.857	16.56	0.6596	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,397.82100	1,415.548	18.32	0.6070	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			609.82100	589.048	18.32	0.3930	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			322.01400	326.912	16.24	0.2496	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,554.01400	1,520.412	16.24	0.7504	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			1,774.52950	1,795.182	18.97	0.6743	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			486.52950	468.682	18.97	0.3257	0.00	0	500
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			661.76120	672.222	16.88	0.3974	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			1,104.56120	1,076.222	16.88	0.6026	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			500.96690	482.932	19.11	0.3176	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,566.25280	1,585.120	18.48	0.6188	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			622.35280	602.020	18.48	0.3812	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			340.96430	346.316	16.23	0.2482	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,647.06430	1,613.216	16.23	0.7518	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			1,964.86690	1,986.032	19.11	0.6824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			4,161.56100	4,121.753	16.81	0.9837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			14.56100	14.253	16.81	0.0163	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,700.73860	2,662.368	14.04	0.9380	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	12.50	Put			53.73860	54.868	14.04	0.0620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			1,630.62400	1,649.504	18.49	0.6201	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			637.62400	617.004	18.49	0.3799	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			2,398.98700	2,361.943	14.70	0.8980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			101.98700	104.443	14.70	0.1020	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,557.20240	1,575.555	18.37	0.6072	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			664.20240	643.055	18.37	0.3928	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			2,308.83290	2,272.328	14.90	0.8833	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			121.83290	124.828	14.90	0.1167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			962.00030	975.322	17.38	0.4737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			969.00030	942.822	17.38	0.5263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,745.19350	1,710.812	16.17	0.7641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			328.19350	333.312	16.17	0.2359	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,603.60670	2,565.590	14.25	0.9265	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			66.60670	68.089	14.25	0.0735	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,506.54020	1,524.515	18.29	0.5979	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			683.54020	662.016	18.29	0.4021	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,318.73410	2,341.453	19.46	0.7191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			445.73410	428.953	19.46	0.2809	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,568.78820	2,530.912	14.32	0.9221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			71.78820	73.412	14.32	0.0779	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			304.54890	309.368	16.13	0.2234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,801.54890	1,766.868	16.13	0.7766	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			1,089.80320	1,062.224	17.07	0.5729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			802.80320	814.724	17.07	0.4271	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			1,085.24840	1,057.726	17.08	0.5712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			808.24840	820.226	17.08	0.4288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			1,094.37080	1,066.746	17.06	0.5746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			797.37080	809.246	17.06	0.4254	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			1,711.59040	1,731.083	18.59	0.6271	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			635.09040	614.883	18.59	0.3729	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			356.16420	361.968	16.23	0.2464	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,729.66420	1,695.768	16.23	0.7536	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,137.26990	2,159.299	19.20	0.6894	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			510.76990	493.099	19.20	0.3106	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			630.50530	640.604	16.60	0.3532	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			1,379.00530	1,348.904	16.60	0.6468	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			1,870.29960	1,890.408	18.69	0.6340	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			653.19960	633.008	18.69	0.3660	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			371.94880	378.172	16.20	0.2440	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			1,824.84880	1,790.772	16.20	0.7560	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			2,299.74080	2,321.304	19.25	0.6920	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			532.64080	513.904	19.25	0.3080	0.00	0	500
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			821.45270	833.941	16.96	0.4070	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			1,245.65270	1,217.641	16.96	0.5930	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,040.88390	2,062.099	18.91	0.6413	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			668.88390	648.699	18.91	0.3587	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			386.67460	393.227	16.23	0.2418	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			1,914.67460	1,879.826	16.23	0.7582	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			2,522.74640	2,545.955	19.49	0.7004	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			540.74640	522.555	19.49	0.2996	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			1,245.17190	1,217.212	17.27	0.5724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			950.57190	964.212	17.27	0.4276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			1,240.78540	1,212.882	17.28	0.5710	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			956.18540	969.882	17.28	0.4290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			1,236.42080	1,208.562	17.29	0.5695	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			961.82080	975.562	17.29	0.4305	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,212.18470	2,234.132	19.16	0.6461	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			691.18470	671.232	19.16	0.3539	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			398.51420	407.223	16.26	0.2390	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			2,007.51420	1,974.323	16.26	0.7610	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			2,730.29560	2,754.797	19.77	0.7042	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			559.29560	541.897	19.77	0.2958	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			987.78510	1,001.778	17.39	0.4108	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,411.68510	1,383.178	17.39	0.5892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,414.81790	1,387.425	17.65	0.5729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,114.81790	1,130.325	17.65	0.4271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			2,077.39330	2,042.826	16.51	0.7365	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			517.39330	525.726	16.51	0.2635	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,410.61070	1,383.269	17.66	0.5716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,120.61070	1,136.169	17.66	0.4284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,406.41720	1,379.127	17.67	0.5704	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,126.41720	1,142.027	17.67	0.4296	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			2,135.30110	2,101.744	16.84	0.7087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			675.50110	686.044	16.84	0.2913	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			2,146.89340	2,113.248	16.83	0.7111	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			667.09340	677.548	16.83	0.2889	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			2,141.08660	2,107.489	16.84	0.7099	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			671.28660	681.789	16.84	0.2901	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,797.12860	2,758.936	17.77	0.6933	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,090.72860	1,104.836	17.77	0.3067	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,807.85480	2,768.700	17.75	0.6950	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,081.45480	1,094.600	17.75	0.3050	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,802.48660	2,763.808	17.76	0.6942	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,086.08660	1,099.708	17.76	0.3058	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,184.92000	1,202.208	17.97	0.3143	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,842.82000	2,806.408	17.97	0.6857	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,997.55050	2,954.531	17.96	0.6950	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,181.95050	1,194.131	17.96	0.3050	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			3,008.11990	2,964.985	17.95	0.6966	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,172.51990	1,184.585	17.95	0.3034	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			3,002.83030	2,959.753	17.95	0.6958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,177.23030	1,189.353	17.95	0.3042	0.00	0	0
<b>Total \$ / R Option</b>												<b>55,306,116.92</b>	<b>203,200</b>	<b>3,775,382</b>
<b>Total \$ / R</b>												<b>4,029,831,769.62</b>	<b>444,005</b>	<b>5,244,008</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Future			14.46570		14.50060				0.0000	679,887.90	47	783
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			14.68170		14.71620				0.0000	73,408.50	5	28
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			14.89250		14.93000				0.0000	0.00	0	9
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			15.10750		15.14700				0.0000	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			15.19000		15.19000				0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			15.79570		15.83980				0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>753,296.40</b>	<b>52</b>	<b>820</b>
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Call			80,937.53260	77,384.889	16.73	0.8494	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.75	Put			5,877.53260	5,814.889	16.73	0.1506	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Call			80,089.83740	76,559.810	16.74	0.8458	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.76	Put			6,029.83740	5,989.810	16.74	0.1542	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Call			81,788.46520	78,240.491	16.75	0.8525	0.00	0.00	0	0
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			5,728.46520	5,670.491	16.75	0.1475	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			119,366.70350	116,427.836	16.85	0.7700	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			19,746.70350	20,257.836	16.85	0.2300	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			118,631.68710	115,698.319	16.86	0.7677	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			20,011.68710	20,528.319	16.86	0.2323	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			120,104.18820	117,159.598	16.85	0.7723	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			19,484.18820	19,989.598	16.85	0.2277	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			133,444.47290	130,229.981	16.36	0.7240	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			33,444.47290	33,979.981	16.36	0.2760	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			132,780.46460	129,569.980	16.37	0.7221	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			33,780.46460	34,319.980	16.37	0.2779	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			134,111.01930	130,891.778	16.36	0.7260	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			33,111.01930	33,641.778	16.36	0.2740	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			155,712.78030	152,391.141	16.32	0.7188	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			42,012.78030	42,641.141	16.32	0.2812	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			155,067.91070	151,750.921	16.33	0.7172	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			42,367.91070	43,000.921	16.33	0.2828	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			156,359.51200	153,033.705	16.32	0.7205	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			41,659.51200	42,283.705	16.32	0.2795	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			2,000.00000	2,000.000		1.0000	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			0.06460	0.065		0.5000	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			0.06460	0.065		0.5000	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			0.00000	0.000		0.0000	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			1,000.00000	1,000.000		1.0000	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			0.00000	0.000		0.0000	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			214,108.66150	210,748.872	16.84	0.7099	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			67,128.66150	68,178.872	16.84	0.2901	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			213,530.11030	210,174.381	16.84	0.7087	0.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			67,550.11030	68,604.380	16.84	0.2913	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			214,689.34400	211,324.821	16.83	0.7111	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			66,709.34400	67,754.821	16.83	0.2889	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>753,296.40</b>	<b>52</b>	<b>820</b>
£ / R	On 01/12/2017	Foreign Exchange Future				18.99300		18.95470			0.0000	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Future				19.04410		19.00410			0.0000	152,352.80	8	10
£ / R	On 18/12/2017	Foreign Exchange Future				19.05510		19.01470			0.0000	12,080,933.40	634	212,657
£ / R	On 31/01/2018	Foreign Exchange Future				19.22830		19.18670			0.0000	0.00	0	10
£ / R	On 19/03/2018	Foreign Exchange Future				19.40120		19.35950			0.0000	6,072,575.60	313	3,805
£ / R	On 18/06/2018	Foreign Exchange Future				19.74070		19.70230			0.0000	0.00	0	4,383
£ / R	On 17/09/2018	Foreign Exchange Future				20.08770		20.04990			0.0000	0.00	0	3,565
£ / R	On 14/06/2019	Foreign Exchange Future				20.89590		20.86090			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>18,305,861.80</b>	<b>955</b>	<b>224,430</b>
£ / R	On 01/12/2017	Foreign Exchange Option		19.19	Put			434.30990	397.418	18.08	0.6001	0.00	0	0
£ / R	On 01/12/2017	Foreign Exchange Option		19.19	Call			199.00990	200.418	18.08	0.3999	0.00	0	15,200
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Put			253.63700	230.605	18.24	0.3388	0.00	0	0
£ / R	On 15/12/2017	Foreign Exchange Option		18.66	Call			597.73700	614.705	18.24	0.6612	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			2.21670	2.337	34.07	0.0040	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,127.51670	6,087.237	34.07	0.9960	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			125.49490	110.705	17.97	0.1903	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			940.19490	965.805	17.97	0.8097	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			955.57580	917.444	19.33	0.7359	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			170.27580	172.544	19.33	0.2641	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			2.18900	2.308	34.07	0.0039	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,137.48900	6,097.208	34.07	0.9961	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			2.16170	2.279	34.07	0.0039	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,147.46170	6,107.179	34.07	0.9961	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Put			522.78140	499.868	18.51	0.4056	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Call			799.48140	818.169	18.51	0.5944	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			2,287.46510	2,323.026	18.49	0.8782	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			137.96510	131.826	18.49	0.1218	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			1,319.01060	1,286.760	18.89	0.6120	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			538.51060	547.960	18.89	0.3880	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			2,278.81730	2,314.307	18.48	0.8772	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			139.31730	133.107	18.48	0.1228	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			2,270.18030	2,305.596	18.47	0.8762	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			140.68030	134.396	18.47	0.1238	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			2,471.44390	2,508.402	18.65	0.8979	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			111.94390	107.202	18.65	0.1021	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			2,157.70190	2,182.100	17.63	0.7843	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			365.40190	351.400	17.63	0.2157	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			2,172.56460	2,197.098	17.63	0.7867	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			360.26460	346.398	17.63	0.2133	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			2,165.12900	2,189.595	17.63	0.7855	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			362.82900	348.895	17.63	0.2145	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			2,333.27560	2,352.924	17.34	0.7540	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			523.37560	505.224	17.34	0.2460	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			2,326.29990	2,345.887	17.34	0.7529	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			526.39990	508.187	17.34	0.2471	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			2,319.33610	2,338.856	17.34	0.7518	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			529.43610	511.156	17.34	0.2482	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			3,065.51160	3,082.284	17.31	0.7386	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			824.61160	806.384	17.31	0.2614	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			3,058.70120	3,075.433	17.31	0.7378	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			827.80120	809.533	17.31	0.2622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			3,051.89910	3,068.590	17.30	0.7370	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			830.99910	812.690	17.30	0.2630	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>17,400</b>
<b>Total £ / R</b>												<b>18,305,861.80</b>	<b>955</b>	<b>241,830</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12852		0.12791		0.0000		0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.13113		0.13052		0.0000		0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13376		0.13314		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14966		0.14903		0.0000		0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,796.70450	1,855.489	23.34	0.9878	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			5.20450	3.889	23.34	0.0122	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			828.41050	877.943	16.98	0.9144	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			36.91050	26.343	16.98	0.0856	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			208.90580	224.807	18.90	0.4311	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			417.40580	373.207	18.90	0.5689	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,225.22550	1,267.818	18.42	0.8106	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			173.22550	154.418	18.42	0.1894	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			637.94300	662.300	19.90	0.5529	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			585.94300	548.900	19.90	0.4471	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			2,075.38030	2,134.820	17.54	0.9616	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			23.38030	21.420	17.54	0.0384	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			965.46360	994.604	19.65	0.6042	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			651.06360	619.104	19.65	0.3958	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			585.53340	601.329	20.99	0.4197	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,271.13340	1,225.829	20.99	0.5803	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,553.32860	1,596.642	18.20	0.8015	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			238.92860	221.142	18.20	0.1985	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,451.85630	2,484.186	18.14	0.7679	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			549.15630	518.586	18.14	0.2321	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,956.56560	1,980.568	19.99	0.6522	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,053.86560	1,014.968	19.99	0.3478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			3,124.10110	3,165.586	16.41	0.8798	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			221.40110	199.986	16.41	0.1202	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	15/11/2017	Foreign Exchange Future			17.00940		16.95360			0.0000	357,197.40	21	0
€ / R	On	28/11/2017	Foreign Exchange Future			17.04940		16.99610			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			17.07000		17.01620			0.0000	0.00	0	3
€ / R	On	18/12/2017	Foreign Exchange Future			17.12400		17.06800			0.0000	27,124,416.00	1,584	110,964
€ / R	On	27/12/2017	Foreign Exchange Future			17.16130		17.10530			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			17.30330		17.24550			0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Future			17.41150		17.35190			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			17.48220		17.42420			0.0000	69,928.80	4	14,603
€ / R	On	18/06/2018	Foreign Exchange Future			17.83730		17.78150			0.0000	178,373.00	10	796
€ / R	On	17/09/2018	Foreign Exchange Future			18.20680		18.15210			0.0000	182,068.00	10	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			19.42670		19.37670			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>27,911,983.20</b>	<b>1,629</b>	<b>132,645</b>
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			0.02960	0.000	16.95	0.0000	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			1,043.62960	1,099.400	16.95	1.0000	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			2.97940	1.939	21.17	0.0084	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			1,489.07940	1,541.339	21.17	0.9916	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			120.84150	100.060	15.50	0.2238	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			617.04150	650.060	15.50	0.7762	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			24.96680	20.533	16.96	0.0544	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			663.14220	697.839	15.65	0.7804	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			1,105.19290	1,154.464	16.27	0.9211	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			37.19290	30.464	16.27	0.0789	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			923.12090	969.123	15.57	0.8865	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			55.12090	45.123	15.57	0.1135	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			1,292.96680	1,344.533	16.96	0.9456	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			0.71430	0.499	22.78	0.0015	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,484.68840	1,537.834	17.66	0.9626	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			16.68840	13.834	17.66	0.0374	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,938.91980	2,994.656	22.37	0.9981	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			0.91980	0.656	22.37	0.0019	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			125.14220	103.839	15.65	0.2196	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			768.32820	807.141	15.52	0.8319	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			613.67490	646.233	15.72	0.7521	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			145.67490	122.233	15.72	0.2479	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			3.08220	2.884	29.15	0.0061	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,345.08220	4,288.884	29.15	0.9939	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			3,068.71430	3,124.499	22.78	0.9985	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,073.46740	1,019.568	18.13	0.8286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			80.15600	82.176	18.15	0.1690	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,082.15600	1,028.176	18.15	0.8310	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			82.79710	84.982	18.12	0.1738	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,064.79710	1,010.982	18.12	0.8262	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			90.32820	73.141	15.52	0.1681	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			81.46740	83.568	18.13	0.1714	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			24.92240	20.435	17.02	0.0485	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,510.22240	1,561.735	17.02	0.9515	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			79.38070	67.783	16.32	0.1057	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,524.88070	1,571.083	16.32	0.8943	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			233.65350	214.124	16.12	0.2332	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			1,175.55350	1,215.624	16.12	0.7668	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			2,595.44880	2,650.076	17.35	0.9506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			41.24880	37.876	17.35	0.0494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			15.69170	13.908	18.88	0.0191	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3,439.89170	3,496.108	18.88	0.9809	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			469.22010	439.798	16.29	0.3662	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			893.42010	921.998	16.29	0.6338	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2,605.00420	2,659.655	17.37	0.9511	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			40.80420	37.455	17.37	0.0489	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			2,424.27740	2,478.463	17.04	0.9404	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			50.07740	46.263	17.04	0.0596	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			2,377.02880	2,431.084	16.95	0.9373	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			52.82880	48.884	16.95	0.0627	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			2,614.56410	2,669.238	17.39	0.9516	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			40.36410	37.038	17.39	0.0484	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			277.71080	257.573	15.97	0.2522	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1,201.91080	1,239.773	15.97	0.7478	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1,279.79380	1,319.225	15.95	0.7705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			245.59380	227.025	15.95	0.2295	0.00	0	174,600
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			127.10840	119.039	15.65	0.1094	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			2,399.95210	2,447.614	15.64	0.8896	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			128.45210	120.314	15.64	0.1104	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			125.77300	117.773	15.65	0.1084	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3,559.38550	3,614.121	16.09	0.9699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			27.88550	26.821	16.09	0.0301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			1,990.70880	2,034.530	15.52	0.8345	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			209.20880	197.230	15.52	0.1655	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2,408.60840	2,456.339	15.65	0.8906	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			156.69610	157.677	20.27	0.1227	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			3,835.86210	3,890.732	16.89	0.9744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			24.36210	23.432	16.89	0.0256	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1,660.80380	1,699.240	15.60	0.7707	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			319.30380	301.940	15.60	0.2293	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			2,417.27300	2,465.073	15.65	0.8916	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			607.21950	621.002	17.19	0.3992	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4,053.44320	4,108.405	17.51	0.9775	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			21.94320	21.105	17.51	0.0225	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2,628.43620	2,677.770	15.71	0.9131	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			96.93620	90.470	15.71	0.0869	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			4,005.19610	3,950.377	20.27	0.8773	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,015.17540	2,963.492	19.15	0.8132	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			246.67540	250.792	19.15	0.1868	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,435.71950	1,393.702	17.19	0.6008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			3,785.88460	3,735.527	19.45	0.8102	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			307.98460	312.327	19.45	0.1898	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,624.47550	1,657.086	15.66	0.6947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,618.31030	1,650.825	15.66	0.6932	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			576.21030	554.025	15.66	0.3068	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,612.16100	1,644.585	15.66	0.6918	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			572.37550	550.286	15.66	0.3053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,951.38600	4,004.486	16.11	0.9586	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			580.06100	557.785	15.66	0.3082	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			49.28600	47.686	16.11	0.0414	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			2,400.64960	2,443.308	15.46	0.8374	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			248.54960	236.508	15.46	0.1626	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			3,028.08550	3,066.454	15.80	0.7920	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			511.38550	499.754	15.80	0.2080	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			3,020.87930	3,059.194	15.80	0.7911	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			514.17930	502.494	15.80	0.2089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			3,013.68340	3,051.945	15.80	0.7902	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			516.98340	505.245	15.80	0.2098	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>853,838</b>
<b>Total € / R</b>												<b>27,911,983.20</b>	<b>1,629</b>	<b>986,483</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.98070		11.06180			0.0000	658,842.00	60	10,057
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.99640		11.07770			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			11.13820		11.21970			0.0000	1,113,820.00	100	1,650
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.29440		11.37850			0.0000	0.00	0	300
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.45520		11.54050			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.96840		12.05450			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>1,772,662.00</b>	<b>160</b>	<b>12,007</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			827.81920	899.130	17.66	0.9228	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			28.80300	19.216	17.67	0.0751	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			837.00300	908.516	17.67	0.9249	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			28.00790	18.620	17.69	0.0730	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			846.20790	917.920	17.69	0.9270	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			29.61920	19.830	17.66	0.0772	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			1,084.76650	1,006.321	16.23	0.9602	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			7.06650	9.921	16.23	0.0398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			1,075.07960	996.707	16.21	0.9588	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			7.37960	10.307	16.21	0.0412	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			1,094.61150	1,015.949	16.25	0.9615	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			6.91150	9.549	16.25	0.0385	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			50.37290	55.721	15.73	0.1089	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,270.91650	1,194.852	15.70	0.8895	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			51.21650	56.652	15.70	0.1105	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,261.77320	1,185.798	15.67	0.8878	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			52.07320	57.598	15.67	0.1122	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,280.07290	1,203.921	15.73	0.8911	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1,062.79650	994.669	14.74	0.7610	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			174.29650	190.269	14.74	0.2390	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1,055.29560	987.340	14.74	0.7584	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			176.79560	192.940	14.74	0.2416	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1,047.82070	980.039	14.74	0.7558	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			179.32070	195.638	14.74	0.2442	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			412.57680	442.404	14.44	0.3856	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			827.53660	772.281	14.45	0.6117	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			417.03660	447.081	14.45	0.3883	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			838.64080	782.959	14.44	0.6170	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			408.14080	437.758	14.44	0.3830	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			833.07680	777.604	14.44	0.6144	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,461.23170	1,397.281	14.35	0.7117	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			406.73170	428.881	14.35	0.2883	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,454.66830	1,390.833	14.35	0.7099	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			410.16830	432.433	14.35	0.2901	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,448.12360	1,384.408	14.35	0.7082	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			413.62360	436.008	14.35	0.2918	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>1,772,662.00</b>	<b>160</b>	<b>12,007</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.32450		11.38570			0.0000	0.00	0	1,000
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.50590		11.56810			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.68240		11.74580			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			859.13700	799.614	15.87	0.9368	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			13.43700	15.114	15.87	0.0632	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			849.60120	790.069	15.81	0.9350	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			13.90120	15.569	15.81	0.0650	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			868.68720	809.171	15.93	0.9386	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			12.98720	14.671	15.93	0.0614	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,529.40600	1,469.574	15.91	0.9311	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			31.30600	33.674	15.91	0.0689	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,519.92720	1,460.125	15.88	0.9300	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	10.08	Put			31.82720	34.225	15.88	0.0700	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,538.89230	1,479.032	15.94	0.9321	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			30.79230	33.132	15.94	0.0679	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1,095.89420	1,042.852	14.45	0.7725	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			170.09420	180.452	14.45	0.2275	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1,088.36820	1,035.450	14.44	0.7700	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			172.56820	183.050	14.44	0.2300	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1,103.44850	1,050.277	14.45	0.7750	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			167.64850	177.877	14.45	0.2250	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.70100		14.64610			0.0000	0.00	0	1,502
CHF / R	On	19/03/2018	Foreign Exchange Future			15.02780		14.97030			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			15.35040		15.29390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			17.13190		17.06660			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			680.13810	722.351	15.10	0.8536	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			64.03810	51.351	15.10	0.1464	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			672.06740	713.945	15.10	0.8499	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			65.96740	52.945	15.10	0.1501	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			688.25040	730.796	15.10	0.8572	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			62.15040	49.796	15.10	0.1428	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1,031.13290	1,072.170	15.32	0.7638	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			210.83290	194.370	15.32	0.2362	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1,024.00400	1,064.748	15.32	0.7614	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			213.70400	196.948	15.32	0.2386	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1,038.28610	1,079.620	15.33	0.7662	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			207.98610	191.820	15.33	0.2338	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1,151.23420	1,185.076	15.31	0.7006	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			387.33420	364.676	15.31	0.2994	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1,144.82350	1,178.434	15.31	0.6986	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			390.92350	368.034	15.31	0.3014	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1,138.43460	1,171.819	15.31	0.6966	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			394.53460	371.418	15.31	0.3034	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,758.17060	2,814.109	15.93	0.8037	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			421.57060	412.209	15.93	0.1963	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,750.79040	2,806.636	15.93	0.8028	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			424.19040	414.736	15.93	0.1972	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,765.56180	2,821.594	15.93	0.8046	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			418.96180	409.694	15.93	0.1954	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,502</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.17900		2.17980			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.19790		2.19830			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.21650		2.21720			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.30260		2.30320			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			2,408.29420	2,398.634	18.85	0.9812	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			10.29420	8.634	18.85	0.0188	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			2,309.55120	2,299.639	18.44	0.9788	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			11.55120	9.639	18.44	0.0212	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			2,210.98240	2,200.783	18.04	0.9762	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			12.98240	10.783	18.04	0.0238	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			112.37690	110.424	17.41	0.1002	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,877.78640	2,872.158	17.64	0.9140	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			94.78640	93.158	17.64	0.0860	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,786.25060	2,780.463	17.53	0.9072	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			103.25060	101.463	17.53	0.0928	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,695.37690	2,689.424	17.41	0.8998	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			2,318.33140	2,305.830	16.08	0.7922	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			346.33140	340.830	16.08	0.2078	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			2,243.44040	2,230.723	16.08	0.7806	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			371.44040	365.723	16.08	0.2194	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			2,394.46600	2,382.184	16.08	0.8034	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			322.46600	317.183	16.08	0.1966	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,838.37950	3,828.287	16.52	0.7971	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			606.37950	602.287	16.52	0.2029	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,764.21850	3,754.088	16.50	0.7903	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			632.21850	628.088	16.50	0.2097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,913.28810	3,903.236	16.53	0.8037	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			581.28810	577.236	16.53	0.1963	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.30270		2.29580			0.0000	345,405.00	150	1,250
DKK / R	On	19/03/2018	Foreign Exchange Future			2.35160		2.34410			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.40000		2.39330			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.74680		2.73960			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>345,405.00</b>	<b>150</b>	<b>1,250</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,963.95670	3,032.197	20.58	0.9895	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			5.95670	5.197	20.58	0.0105	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,864.77870	2,933.000	20.33	0.9879	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			6.77870	6.000	20.33	0.0121	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	18/12/2017	Foreign Exchange Option	2.02	Call			2,765.71900	2,833.928	20.08	0.9861	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			7.71900	6.928	20.08	0.0139	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,941.23020	1,996.715	16.85	0.7941	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			300.23020	280.715	16.85	0.2059	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,866.94590	1,921.288	16.86	0.7805	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			325.94590	305.288	16.86	0.2195	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			2,017.00260	2,073.603	16.84	0.8073	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			276.00260	257.603	16.84	0.1927	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			515.73650	489.601	16.16	0.2565	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			2,288.19660	2,331.163	16.14	0.7666	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			455.19660	431.163	16.14	0.2334	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			2,217.82390	2,259.745	16.15	0.7552	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			484.82390	459.745	16.15	0.2448	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			2,148.73650	2,189.601	16.16	0.7435	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			6,108.24950	6,164.275	16.33	0.8986	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			312.24950	296.275	16.33	0.1014	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			6,281.35600	6,338.282	16.36	0.9061	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			285.35600	270.282	16.36	0.0939	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			6,194.57320	6,251.052	16.35	0.9024	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			298.57320	283.052	16.35	0.0976	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>345,405.00</b>	<b>150</b>	<b>1,250</b>
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.85420		1.85940			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.88510		1.89030			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.91520		1.92060			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.13810		2.14380			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			979.99910	930.279	16.78	0.8280	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			85.99910	88.280	16.78	0.1720	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			900.06310	851.356	16.84	0.7972	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			106.06310	109.356	16.84	0.2028	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			1,062.93370	1,012.392	16.71	0.8560	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			68.93370	70.392	16.71	0.1440	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,703.26100	1,656.847	16.78	0.8072	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			200.26100	205.847	16.78	0.1928	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,626.04540	1,580.313	16.80	0.7906	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			223.04540	229.313	16.80	0.2094	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,782.22230	1,735.173	16.77	0.8232	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			179.22230	184.173	16.77	0.1768	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,940.12390	1,892.318	16.27	0.7701	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			334.12390	340.318	16.27	0.2299	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,867.37370	1,820.188	16.27	0.7561	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			361.37370	368.188	16.27	0.2439	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	18/06/2018	Foreign Exchange Option	1.75	Call			2,014.35510	1,965.962	16.27	0.7838	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			308.35510	313.962	16.27	0.2162	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			368.72440	374.136	16.82	0.1460	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			4,228.30850	4,177.138	16.84	0.8474	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			390.30850	396.138	16.84	0.1526	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			4,150.73240	4,100.001	16.87	0.8408	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			412.73240	419.001	16.87	0.1592	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			4,306.72440	4,255.136	16.82	0.8540	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13880		0.13870			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13860		0.13750			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13850		0.13720			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13800		0.13680			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.76350		1.77210			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.79450		1.80310			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.82530		1.83420			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.96090		1.97060			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.96480		9.96050			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			10.10090		10.09610			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.23680		10.23360			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.35670		11.35930			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			281.63530	282.153	16.45	0.6336	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			131.13530	127.353	16.45	0.3664	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			275.63490	276.115	16.45	0.6257	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			135.13490	131.315	16.45	0.3743	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			287.71590	288.271	16.44	0.6413	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			127.21590	123.471	16.44	0.3587	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			781.48880	786.100	16.46	0.7710	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			135.38880	135.200	16.46	0.2290	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			774.03030	778.621	16.46	0.7677	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			137.93030	137.720	16.46	0.2323	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			788.98190	793.613	16.47	0.7743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			132.88190	132.713	16.47	0.2257	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			708.78090	709.195	15.80	0.6505	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			315.18090	312.395	15.80	0.3495	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			703.00270	703.398	15.81	0.6473	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			319.40270	316.598	15.81	0.3527	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			714.59270	715.023	15.79	0.6537	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			310.99270	308.223	15.79	0.3463	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,737.54300	1,733.172	15.48	0.7860	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			298.24300	296.472	15.48	0.2140	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,730.20140	1,725.829	15.48	0.7845	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			300.90140	299.129	15.48	0.2155	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,744.90100	1,740.527	15.49	0.7875	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			295.60100	293.827	15.49	0.2125	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.36250		1.36400			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.37940		1.37970			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.39550		1.39620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.51540		1.51700			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			640.00000	625.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			540.00000	525.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			440.00000	425.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			797.00000	794.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			697.00000	694.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			597.00000	594.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			762.00000	755.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			662.00000	655.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			862.00000	855.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,970.00000	1,954.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,870.00000	1,854.000		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			2,070.00000	2,054.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31730		1.31130			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32150		1.31550			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32550		1.31960			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.18380		1.17710			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.19070		1.18400			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.19770		1.19100			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			25,634.17000		25,588.77000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			26,067.39000		26,019.02000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Future			10.67720		10.66140			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.84740		10.83060			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			11.01750		11.00200			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			12.31180		12.30530			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			862.75590	876.823	16.67	0.9568	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			11.35590	9.623	16.67	0.0432	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			853.14880	867.180	16.63	0.9553	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			11.74880	9.980	16.63	0.0447	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			872.37570	886.479	16.72	0.9582	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			10.97570	9.279	16.72	0.0418	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			962.30730	974.810	15.54	0.8383	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			91.70730	87.410	15.54	0.1617	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			954.23690	966.679	15.54	0.8356	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			93.63690	89.279	15.54	0.1644	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			970.40770	982.971	15.54	0.8410	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			89.80770	85.571	15.54	0.1590	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			1,064.66170	1,074.329	14.96	0.7923	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			162.66170	156.829	14.96	0.2077	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			1,057.15960	1,066.763	14.96	0.7898	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			165.15960	159.263	14.96	0.2102	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			1,072.19330	1,081.919	14.96	0.7948	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			160.19330	154.419	14.96	0.2052	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,460.11410	2,464.783	15.36	0.8799	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			154.81410	152.983	15.36	0.1201	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,451.76560	2,456.421	15.36	0.8788	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			156.46560	154.621	15.36	0.1212	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,468.47240	2,473.157	15.36	0.8809	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			153.17240	151.357	15.36	0.1191	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/12/2017	Foreign Exchange Future			3.68740		3.68980			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.64300		3.63920			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.58700		3.58640			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.59100		3.57700			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,775</b>
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			42.35890	41.583	14.48	0.3807	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			92.55890	94.183	14.48	0.6193	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			38.98830	38.261	14.53	0.3581	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			99.18830	100.861	14.53	0.6419	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			45.95380	45.128	14.43	0.4040	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			86.15380	87.728	14.43	0.5960	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			189.98650	194.554	14.83	0.6703	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			70.78650	71.554	14.83	0.3297	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			183.38060	187.920	14.79	0.6586	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			74.18060	74.920	14.79	0.3414	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			196.71020	201.302	14.87	0.6817	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			67.51020	68.302	14.87	0.3183	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			127.09310	127.939	14.59	0.4507	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			200.69310	200.939	14.59	0.5493	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			123.26980	124.092	14.61	0.4412	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			206.86980	207.092	14.61	0.5588	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			131.01030	131.879	14.58	0.4603	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			194.61030	194.879	14.58	0.5397	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			308.06330	314.247	15.87	0.5736	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			261.06330	253.247	15.87	0.4264	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			303.28540	309.372	15.87	0.5681	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			266.28540	258.372	15.87	0.4319	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			312.89950	319.178	15.87	0.5792	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			255.89950	248.178	15.87	0.4208	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>4,775</b>
ZMW / R On 18/12/2017			Foreign Exchange Future	1.42740	1.43430		0.0000		0.00	0	0
ZMW / R On 19/03/2018			Foreign Exchange Future	1.42570	1.42150		0.0000		0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.41470	1.39690		0.0000		0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.21640	1.21640		0.0000		0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>4 023 614 861.10</b>	<b>243,751</b>	<b>1,849,017</b>
<b>Total Options</b>									<b>55 306 116.92</b>	<b>203,200</b>	<b>4,646,620</b>
<b>Grand Total:</b>									<b>4,078,920,978.02</b>	<b>446,951</b>	<b>6,495,637</b>