



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/01/2018 Foreign Exchange Future			12.36990		12.30370			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.36990		12.29990			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.36990		12.30180			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.37320		12.30570			0.0000	0.00	0	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.37820		12.31150			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.37980		12.31340			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.38340		12.31710			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.38540		12.31900			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.39700		12.33010			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.40870		12.34130			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.41060		12.34310			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.41260		12.34500			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.42030		12.35240			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.42420		12.35620			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.43160		12.36340			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.43350		12.36530			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.43710		12.36890			0.0000	24,874.20	2	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.43900		12.37070			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.46090		12.39260			0.0000	0.00	0	1,000
\$ / R On 01/03/2018 Foreign Exchange Future			12.46270		12.39450			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.46460		12.39630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2018	Foreign Exchange Future			12.48800		12.41960			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.49520		12.42670			0.0000	198,748,651.20	15,906	1,041,513
\$ / R	On	29/03/2018	Foreign Exchange Future			12.51290		12.44430			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.55910		12.49020			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.56090		12.49190			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.56970		12.50070			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.58570		12.51650			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.58920		12.52000			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.59450		12.52530			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.59630		12.52710			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.62460		12.55520			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.65650		12.58690			0.0000	8,859,550.00	700	174,305
\$ / R	On	29/06/2018	Foreign Exchange Future			12.67600		12.60620			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.68130		12.61150			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			12.71280		12.64280			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.71970		12.64970			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.72150		12.65150			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.73190		12.66180			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.74400		12.67390			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.75440		12.68430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.78560		12.71540			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.81510		12.74480			0.0000	102,520.80	8	4,685
\$ / R	On	28/09/2018	Foreign Exchange Future			12.83420		12.76380			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.88050		12.80970			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.88730		12.81650			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.89070		12.81980			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.89920		12.82820			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.91280		12.84170			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.94170		12.87020			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.96040		12.88870			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.96550		12.89380			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.99440		12.92230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.07340		13.00090			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.13340		13.06060			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.29340		13.21980			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.62440		13.54900			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.00420		13.92270			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.10230		14.01900			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.20470		14.11950			0.0000	0.00	0	0
Total \$ / R Future												207,735,596.20	16,616	1,480,167
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			946.65170	880.381	27.50	0.9970	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			0.35170	0.281	27.50	0.0030	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Call			24.68100	20.037	14.57	0.2162	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			220.98100	150.137	14.57	0.7838	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,460.13320	2,390.135	47.79	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.03320	0.035	47.79	0.0002	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,580.15350	2,510.146	50.76	0.9997	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.05350	0.046	50.76	0.0003	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			0.73590	0.586	24.47	0.0058	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			900.83590	830.686	24.47	0.9942	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,918.25550	1,850.140	34.66	0.9997	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.05550	0.040	34.66	0.0003	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,614.55600	1,546.999	28.38	0.9985	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.25600	0.199	28.38	0.0015	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			1.50150	1.532	22.35	0.0100	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,190.00150	1,123.332	22.35	0.9900	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			214.38420	162.396	14.26	0.6053	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			65.88420	80.596	14.26	0.3947	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,439.11800	1,372.467	24.05	0.9956	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.61800	0.667	24.05	0.0044	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			531.69980	467.701	16.68	0.9005	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			13.19980	15.901	16.68	0.0995	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			87.46700	107.100	13.81	0.4879	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			165.96700	118.900	13.81	0.5121	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			21.52260	26.037	15.96	0.1544	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			430.02260	367.837	15.96	0.8456	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,808.66230	1,741.980	26.05	0.9988	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.16230	0.180	26.05	0.0012	0.00	0	50,000
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,218.19780	1,151.829	21.92	0.9897	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			1.59780	1.629	21.92	0.0103	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.48810	0.612	22.74	0.0038	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,583.38810	1,517.212	22.74	0.9962	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,623.31800	1,557.128	22.90	0.9967	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.41800	0.528	22.90	0.0033	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,432.07850	1,365.786	21.55	0.9930	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			1.07850	1.186	21.55	0.0070	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,571.89950	1,504.869	20.60	0.9906	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			1.99950	1.869	20.60	0.0094	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,910.57460	1,843.270	21.45	0.9915	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			1.87460	1.970	21.45	0.0085	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			199.63890	158.582	13.80	0.4502	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			180.93890	207.282	13.80	0.5498	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			0.00000	184.832	13.94	0.4937	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			0.00000	183.532	13.94	0.5063	168,849.44	920	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			59.88470	67.402	15.41	0.2314	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			518.58470	458.702	15.41	0.7686	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			974.71440	908.838	17.36	0.9298	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			16.01440	17.538	17.36	0.0702	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			233.21730	267.750	13.50	0.6463	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			141.91730	109.050	13.50	0.3537	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			20.82230	22.886	16.96	0.0896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			879.52230	814.186	16.96	0.9104	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			0.00000	228.001	13.69	0.5850	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			0.00000	139.301	13.69	0.4150	64,078.60	460	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,661.77880	1,594.560	20.33	0.9860	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			3.07880	3.260	20.33	0.0140	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			12.34600	13.478	17.75	0.0550	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,071.04600	1,004.778	17.75	0.9450	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,562.49790	1,495.337	19.88	0.9827	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			3.79790	4.037	19.88	0.0173	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			17.32270	18.990	17.24	0.0755	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			946.02270	880.291	17.24	0.9245	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			18.25610	20.028	17.16	0.0793	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			926.95610	861.328	17.16	0.9207	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			23.13990	25.472	16.80	0.0988	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			841.83990	776.772	16.80	0.9012	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,447.17050	3,379.568	27.36	0.9993	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.27050	0.169	27.36	0.0007	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,537.15160	3,469.549	27.70	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.25160	0.149	27.70	0.0006	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,177.24330	3,109.649	26.36	0.9990	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.34330	0.249	26.36	0.0010	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			112.59540	127.911	14.57	0.3812	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			339.49540	287.311	14.57	0.6188	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,877.36610	2,809.799	25.25	0.9983	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.46610	0.399	25.25	0.0017	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			34.13550	37.831	16.35	0.1377	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			731.03550	667.231	16.35	0.8623	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			832.49860	767.665	16.76	0.8938	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			25.59860	28.265	16.76	0.1062	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			247.51080	202.078	14.08	0.5065	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			162.51080	184.678	14.08	0.4935	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,453.74300	1,386.580	18.25	0.9727	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			6.14300	6.880	18.25	0.0273	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			28.52840	32.255	16.55	0.1117	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			876.12840	811.955	16.55	0.8883	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,694.96910	2,626.843	23.30	0.9961	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			1.16910	1.043	23.30	0.0039	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			838.86580	775.443	16.38	0.8699	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			35.06580	39.643	16.38	0.1301	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			5.83460	6.390	18.05	0.0252	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,509.63460	1,442.190	18.05	0.9748	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,544.18530	1,475.580	17.70	0.9730	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			7.58530	7.180	17.70	0.0270	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			10.17190	9.607	17.10	0.0360	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,396.77190	1,328.007	17.10	0.9640	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,839.55890	1,771.024	18.85	0.9832	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			4.85890	4.524	18.85	0.0168	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,817.18080	1,748.921	18.96	0.9789	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			6.08080	6.021	18.96	0.0211	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,835.69420	1,767.439	19.07	0.9780	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			6.39420	6.439	19.07	0.0220	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,432.76480	1,366.264	17.85	0.9268	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			25.36480	27.164	17.85	0.0732	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,800.44350	1,733.020	18.74	0.9605	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			13.04350	13.920	18.74	0.0395	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			53.35130	57.719	16.92	0.1420	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,058.85130	995.019	16.92	0.8580	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,150.38160	1,085.696	17.16	0.8784	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			44.88160	48.396	17.16	0.1216	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,059.08910	995.294	16.94	0.8549	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			55.38910	59.894	16.94	0.1451	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,929.56540	1,862.220	18.69	0.9508	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			19.16540	20.220	18.69	0.0492	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.51250	0.568	24.88	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,073.81250	5,005.368	24.88	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.50330	0.558	24.88	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,083.80330	5,015.358	24.88	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.52180	0.578	24.88	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			210.29700	225.637	15.01	0.3946	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			231.49400	195.987	13.73	0.3618	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			684.19300	626.707	15.59	0.6836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			160.89300	171.907	15.59	0.3164	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			3.48010	3.843	24.88	0.0086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,966.78010	3,898.643	24.88	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			533.59700	480.437	15.01	0.6054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			887.30750	826.888	16.30	0.7632	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			224.84150	241.457	14.86	0.4163	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			498.14150	446.257	14.86	0.5837	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,015.92660	953.468	16.66	0.8026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			92.62660	98.668	16.66	0.1974	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			408.19400	441.187	13.73	0.6382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			895.73600	835.166	16.32	0.7660	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,012.18900	1,944.537	18.68	0.9529	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			18.88900	19.737	18.68	0.0471	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,293.81590	1,228.534	17.40	0.8657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			60.51590	63.734	17.40	0.1343	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			114.00750	122.088	16.30	0.2368	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			15.73540	16.373	18.87	0.0397	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			73.32870	77.577	17.07	0.1600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,166.62870	1,102.377	17.07	0.8400	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			475.86730	513.449	13.46	0.6994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			179.16730	148.249	13.46	0.3006	0.00	0	5,460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			112.43600	120.366	16.32	0.2340	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			29.90530	31.552	18.20	0.0720	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,412.91910	1,347.635	17.68	0.8863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			49.61910	52.836	17.68	0.1137	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			96.54680	102.958	16.58	0.2047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			989.84680	927.758	16.58	0.7953	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,129.03540	2,061.173	18.87	0.9603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			24.49860	25.742	18.41	0.0600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,628.16890	1,561.698	18.05	0.9172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			34.86890	36.898	18.05	0.0828	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			55.22370	58.619	17.55	0.1246	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,348.52370	1,283.419	17.55	0.8754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,723.20530	1,656.351	18.20	0.9280	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,505.86990	1,440.011	17.84	0.9009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,187.66630	2,119.717	18.96	0.9636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			14.36630	14.917	18.96	0.0364	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,330.23600	1,265.074	17.50	0.8722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			56.93600	60.274	17.50	0.1278	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,847.79860	1,780.542	18.41	0.9400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,590.37810	1,524.081	17.98	0.9124	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			45.96100	48.878	17.76	0.1062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,459.26100	1,393.678	17.76	0.8938	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			38.82510	41.167	17.94	0.0913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,562.12510	1,495.967	17.94	0.9087	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			42.56990	45.211	17.84	0.0991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,818.95110	1,751.779	18.36	0.9374	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			191.47950	205.168	15.21	0.3657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			584.77950	529.968	15.21	0.6343	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			40.03560	42.473	17.90	0.0938	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,543.33560	1,477.273	17.90	0.9062	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			37.07810	39.281	17.98	0.0876	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			6.60330	6.044	22.00	0.0144	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,675.59210	1,608.921	18.12	0.9228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			32.29210	34.121	18.12	0.0772	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,158.33480	2,090.427	18.91	0.9620	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			15.03480	15.627	18.91	0.0380	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			25.65110	26.979	18.36	0.0626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			18.32190	19.130	18.71	0.0458	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			10.78870	11.124	19.26	0.0278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,374.08870	2,305.924	19.26	0.9722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			12.72990	13.179	19.09	0.0325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,266.02990	2,197.979	19.09	0.9675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,149.90330	3,080.844	22.00	0.9856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,799.75030	1,732.638	18.33	0.9357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			28.12480	29.636	18.27	0.0681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,761.42480	1,694.436	18.27	0.9319	0.00	0	750

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	15.69	Put			3,269.61610	3,200.560	22.51	0.9865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			6.31610	5.760	22.51	0.0135	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,031.62190	1,963.930	18.71	0.9542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,090.02150	2,022.224	18.80	0.9580	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			16.97800	17.697	18.79	0.0426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,080.27800	2,012.497	18.79	0.9574	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,109.52100	2,041.690	18.83	0.9592	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			16.22100	16.890	18.83	0.0408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			26.45030	27.838	18.33	0.0643	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			286.21700	246.725	13.97	0.4186	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,366.86170	1,301.811	17.60	0.8785	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			53.56170	57.011	17.60	0.1215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,334.75650	2,266.630	19.20	0.9706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			11.45650	11.830	19.20	0.0294	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			16.72150	17.424	18.80	0.0420	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			51.94870	55.358	17.64	0.1184	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,482.45500	2,414.199	19.43	0.9763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			9.15500	9.399	19.43	0.0237	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			33.29950	35.205	18.09	0.0794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,656.59950	1,590.005	18.09	0.9206	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			352.91700	381.925	13.97	0.5814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,239.05480	1,174.121	17.26	0.8552	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,532.18810	2,463.509	19.51	0.9779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			8.88810	8.709	19.51	0.0221	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			163.06030	174.262	15.56	0.3200	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			676.36030	619.062	15.56	0.6800	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,385.24870	1,320.158	17.64	0.8816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			9.71610	9.992	19.37	0.0251	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			110.88820	118.669	16.34	0.2312	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			904.18820	843.469	16.34	0.7688	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			267.35360	287.676	14.48	0.4762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			410.65360	362.476	14.48	0.5238	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			65.75480	69.321	17.26	0.1448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			75.36210	79.796	17.02	0.1640	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,581.93720	2,512.872	19.59	0.9794	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			8.63720	8.072	19.59	0.0206	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,041.34470	1,973.635	18.72	0.9549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			18.04470	18.835	18.72	0.0451	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,443.01610	2,374.792	19.37	0.9749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,059.75500	996.716	16.78	0.8144	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,840.84590	2,771.780	20.69	0.9827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			7.54590	6.980	20.69	0.0173	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,609.25660	1,542.871	18.01	0.9148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			35.95660	38.071	18.01	0.0852	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,148.66210	1,084.596	17.02	0.8360	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			131.30560	105.500	13.18	0.2371	0.00	0	248,000

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	16.16	Put			3,738.36040	3,669.743	24.49	0.9891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			5.06040	4.943	24.49	0.0109	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			334.37500	361.996	14.06	0.5608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			307.67500	266.796	14.06	0.4392	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			86.45500	91.916	16.78	0.1856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			929.67020	868.517	16.42	0.7770	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			41.28350	43.821	17.87	0.0965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,524.58350	1,458.621	17.87	0.9035	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			27.27460	28.722	18.30	0.0662	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,780.57460	1,713.522	18.30	0.9338	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			558.00560	600.699	13.18	0.7629	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			6.18560	5.631	22.76	0.0131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,579.02380	3,509.976	23.82	0.9883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			5.72380	5.176	23.82	0.0117	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,080.08880	3,011.028	21.70	0.9851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			6.78880	6.228	21.70	0.0149	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			106.37020	113.717	16.42	0.2230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,042.17060	979.358	16.73	0.8098	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			136.56210	146.052	15.94	0.2758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			779.86210	720.852	15.94	0.7242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			293.29110	315.847	14.28	0.5103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			366.59110	320.647	14.28	0.4897	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,329.48560	3,260.431	22.76	0.9869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			6.90150	6.339	21.54	0.0153	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,492.40030	2,424.057	19.45	0.9766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			9.10030	9.257	19.45	0.0234	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,691.43490	2,622.368	20.06	0.9809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			8.13490	7.568	20.06	0.0191	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			88.87060	94.558	16.73	0.1902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,063.82180	4,995.378	24.88	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			972.55440	910.724	16.54	0.7902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			99.25440	105.924	16.54	0.2098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			150.49680	160.607	15.74	0.2989	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			723.79680	665.407	15.74	0.7011	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,040.20150	2,971.139	21.54	0.9847	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,175.49240	2,106.887	18.58	0.9551	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			19.79240	19.787	18.58	0.0449	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,856.04300	1,789.830	18.05	0.8962	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			56.24300	58.929	18.05	0.1038	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,533.12090	2,465.365	19.03	0.9502	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			25.02090	26.264	19.03	0.0498	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,333.62020	3,262.975	20.98	0.9738	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			15.52020	13.875	20.98	0.0262	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,753.62020	2,684.489	19.49	0.9554	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			24.32020	24.189	19.49	0.0446	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,409.07110	1,345.059	17.31	0.8192	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			109.77110	114.759	17.31	0.1808	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,177.68070	3,107.400	20.45	0.9684	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			18.38070	17.100	20.45	0.0316	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,135.49270	3,065.336	20.16	0.9629	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			21.99270	21.036	20.16	0.0371	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			566.96310	516.840	14.79	0.5391	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			343.46310	362.540	14.79	0.4609	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			115.91090	121.390	17.35	0.1833	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,459.41090	1,395.690	17.35	0.8167	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,948.53710	1,881.691	18.14	0.8864	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			68.53710	70.891	18.14	0.1136	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,039.32650	1,972.150	18.23	0.8935	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			64.62650	66.649	18.23	0.1065	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			351.59410	370.834	14.79	0.4619	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			576.29410	526.334	14.79	0.5381	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,256.21040	3,186.187	20.26	0.9642	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			21.51040	20.687	20.26	0.0358	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,853.16450	1,786.859	17.95	0.8710	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			80.26450	83.159	17.95	0.1290	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,911.13310	2,842.220	19.43	0.9420	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			36.33310	36.820	19.43	0.0580	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,402.48690	1,339.003	17.06	0.7797	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			157.68690	163.603	17.06	0.2203	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,358.96860	3,289.473	19.96	0.9607	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			24.16860	24.073	19.96	0.0393	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			337.85450	353.965	15.36	0.4028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			800.95450	747.465	15.36	0.5972	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,811.71070	3,741.955	19.73	0.9702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			18.61070	18.455	19.73	0.0298	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			351.95760	368.952	15.25	0.4165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			765.05760	712.452	15.25	0.5835	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,585.99330	2,517.471	18.87	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			62.89330	63.971	18.87	0.0906	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			209.89960	218.240	16.59	0.2685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,262.99960	1,201.740	16.59	0.7315	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,614.21500	2,545.945	18.92	0.9114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			61.11500	62.445	18.92	0.0886	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			532.12700	560.242	14.21	0.5707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			445.22700	403.742	14.21	0.4293	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,621.15720	1,684.414	13.51	0.9446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			34.25720	27.914	13.51	0.0554	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			200.21030	207.974	16.71	0.2574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,313.31030	1,251.474	16.71	0.7426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			800.21020	841.421	13.26	0.7401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			213.31020	184.921	13.26	0.2599	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			363.68560	381.416	15.16	0.4277	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	12.96	Put			736.78560	684.916	15.16	0.5723	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,165.34620	1,218.723	12.42	0.8835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			78.44620	62.223	12.42	0.1165	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			432.28410	454.274	14.71	0.4899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			595.38410	547.774	14.71	0.5101	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,956.38200	2,887.767	19.19	0.9347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			43.28200	44.267	19.19	0.0653	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,209.81800	2,142.326	18.29	0.8780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			86.71800	88.826	18.29	0.1220	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			275.75010	288.109	15.89	0.3400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			988.85010	931.609	15.89	0.6600	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,303.07420	2,235.244	18.44	0.8868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			79.97420	81.744	18.44	0.1132	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			306.41400	320.545	15.61	0.3716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			889.51400	834.044	15.61	0.6284	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			578.45670	608.988	14.02	0.6044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			391.55670	352.488	14.02	0.3956	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,948.96530	3,879.334	19.78	0.9740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			15.86530	15.834	19.78	0.0260	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,919.53480	3,849.912	19.78	0.9732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			16.43480	16.412	19.78	0.0268	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			294.26190	307.626	15.72	0.3592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			927.36190	871.126	15.72	0.6408	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,985.15320	2,916.472	19.21	0.9363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			42.05320	42.972	19.21	0.0637	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			242.27790	252.581	16.22	0.3044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,115.37790	1,056.081	16.22	0.6956	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,596.06820	3,526.472	19.60	0.9636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			22.96820	22.972	19.60	0.0364	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			238.41740	248.486	16.26	0.3002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,131.51740	1,071.986	16.26	0.6998	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,798.67760	4,728.962	19.78	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			5.57760	5.462	19.78	0.0100	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			156.75380	162.734	17.27	0.2079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,569.85380	1,506.234	17.27	0.7921	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,889.39050	2,820.941	19.15	0.9305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			46.29050	47.441	19.15	0.0695	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			180.92280	187.546	16.98	0.2351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,424.02280	1,361.046	16.98	0.7649	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,841.14770	3,771.412	19.75	0.9710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			18.04770	17.912	19.75	0.0290	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			143.99780	149.240	17.41	0.1929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,657.09780	1,592.740	17.41	0.8071	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			179.53210	186.072	17.00	0.2334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,432.63210	1,369.571	17.00	0.7666	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,422.02330	4,352.315	19.78	0.9846	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	17.00	Call			8.92330	8.815	19.78	0.0154	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,699.41920	4,629.703	19.78	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			6.31920	6.203	19.78	0.0112	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			654.62560	688.997	13.74	0.6556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			317.72560	282.497	13.74	0.3444	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			192.52620	199.832	16.81	0.2486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,355.62620	1,293.332	16.81	0.7514	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,629.99290	4,560.277	19.78	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			6.89290	6.777	19.78	0.0122	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			126.88270	131.152	17.63	0.1724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,789.98270	1,724.652	17.63	0.8276	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			649.29360	683.401	13.76	0.6522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			322.39360	286.901	13.76	0.3478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			170.69900	177.496	17.12	0.2238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,483.79900	1,420.996	17.12	0.7762	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,076.70390	4,007.041	19.78	0.9774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			13.60390	13.541	19.78	0.0226	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			183.74700	190.535	16.94	0.2384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,406.84700	1,344.035	16.94	0.7616	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,342.93570	4,273.234	19.78	0.9832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			9.83570	9.734	19.78	0.0168	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,043.59420	1,976.817	18.03	0.8603	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			100.49420	103.317	18.03	0.1397	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			234.62510	244.464	16.30	0.2960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,147.72510	1,087.964	16.30	0.7040	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			185.17810	192.050	16.92	0.2400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,398.27810	1,335.550	16.92	0.7600	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,765.53780	2,697.437	19.07	0.9222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			52.43780	53.937	19.07	0.0778	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			727.37140	765.245	13.49	0.6999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			260.47140	228.745	13.49	0.3001	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,235.85790	3,166.698	19.37	0.9494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			32.75790	33.198	19.37	0.0506	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,689.71320	2,621.856	19.02	0.9167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			56.61320	58.356	19.02	0.0833	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			55.01050	56.660	19.03	0.0812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,718.11050	2,650.160	19.03	0.9188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			628.32820	661.390	13.83	0.6385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			341.42820	304.890	13.83	0.3615	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,963.17430	7,893.566	19.78	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.07430	0.066	19.78	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,481.80590	2,413.435	18.71	0.9017	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			68.70590	69.935	18.71	0.0983	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			299.05740	312.725	15.68	0.3641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			912.15740	856.225	15.68	0.6359	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			3.72030	3.614	19.78	0.0069	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	17.70	Put			5,116.82030	5,047.114	19.78	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			3.67300	3.568	19.78	0.0068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,126.77300	5,057.068	19.78	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			3.76810	3.662	19.78	0.0070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,106.86810	5,037.162	19.78	0.9930	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,054.83270	2,986.787	18.87	0.9374	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			41.03270	42.787	18.87	0.0626	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,396.97270	1,334.599	16.87	0.7482	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			203.17270	210.598	16.87	0.2518	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,516.99750	3,447.930	18.77	0.9620	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			23.19750	23.930	18.77	0.0380	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,548.41010	1,485.744	17.16	0.7745	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			179.91010	187.044	17.16	0.2255	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,393.51880	1,332.099	16.76	0.7280	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			236.31880	244.899	16.76	0.2720	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,128.93040	3,059.865	19.16	0.9225	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			58.63040	59.565	19.16	0.0775	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			151.11800	155.985	17.72	0.1823	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,951.41800	1,886.285	17.72	0.8177	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,339.41480	3,269.882	19.31	0.9342	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			49.11480	49.582	19.31	0.0658	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,723.00750	1,659.473	17.36	0.7844	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			182.70750	189.173	17.36	0.2156	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,809.82590	1,745.678	17.50	0.7968	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			171.32590	177.178	17.50	0.2032	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,219.60050	3,148.418	19.24	0.9231	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			61.40050	60.318	19.24	0.0769	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,391.88960	1,330.318	16.68	0.7185	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			253.68960	262.218	16.68	0.2815	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,701.67990	3,628.679	19.60	0.9461	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			43.47990	40.579	19.60	0.0539	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			735.91690	769.450	13.87	0.6449	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			254.85670	263.022	16.76	0.2777	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,440.95670	1,379.022	16.76	0.7223	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,560.77410	3,488.730	19.73	0.9338	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			54.67410	52.730	19.73	0.0662	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			382.01690	345.450	13.87	0.3551	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,092.86710	2,027.775	17.86	0.8200	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			157.16710	162.175	17.86	0.1800	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,414.23380	3,343.511	19.76	0.9107	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			79.63380	79.111	19.76	0.0893	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,387.72290	1,327.591	16.55	0.6931	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			303.12290	313.191	16.55	0.3069	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,915.35630	3,844.980	20.51	0.9309	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			60.75630	60.580	20.51	0.0691	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			589.47970	614.297	14.77	0.5158	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	12.85	Put			694.67970	649.197	14.77	0.4842	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,805.16960	1,866.801	13.33	0.9231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			60.36960	51.701	13.33	0.0769	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,541.53750	2,475.385	18.36	0.8436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			146.33750	150.485	18.36	0.1564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			736.54150	768.032	14.16	0.6062	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			491.74150	452.932	14.16	0.3938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,483.57140	3,414.809	19.89	0.9039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			88.37140	89.909	19.89	0.0961	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,320.80880	3,252.305	19.62	0.8962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			95.60880	97.405	19.62	0.1038	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,387.73440	3,319.119	19.73	0.8995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			92.53440	94.219	19.73	0.1005	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			549.86990	572.740	14.96	0.4891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			765.06990	717.640	14.96	0.5109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,264.54330	1,207.370	16.19	0.6550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			359.34330	372.470	16.19	0.3450	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			342.70140	354.985	16.34	0.3311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,327.90140	1,269.885	16.34	0.6689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			686.71130	716.041	14.35	0.5771	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			551.91130	510.941	14.35	0.4229	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			428.22420	444.973	15.67	0.4003	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,043.42420	989.873	15.67	0.5997	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,426.03740	3,357.360	19.80	0.9013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			90.83740	92.460	19.80	0.0987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			669.41950	697.988	14.42	0.5666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			574.61950	532.888	14.42	0.4334	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			458.44090	476.724	15.47	0.4233	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			963.64090	911.624	15.47	0.5767	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,627.80190	3,558.838	20.13	0.9102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			82.60190	83.938	20.13	0.0898	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,327.52930	4,258.761	20.70	0.9398	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			52.32930	53.861	20.70	0.0602	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			171.65860	176.888	18.01	0.1807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,296.85860	2,231.788	18.01	0.8193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			173.72560	179.045	17.99	0.1827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,278.92560	2,213.945	17.99	0.8173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,180.03640	1,227.375	13.06	0.8022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			185.23640	162.275	13.06	0.1978	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			172.68860	177.961	18.00	0.1817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,287.88860	2,222.861	18.00	0.8183	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,580.02000	3,509.963	20.02	0.9024	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			93.82000	94.163	20.02	0.0976	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,383.02790	1,324.708	16.43	0.6726	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			346.82790	358.908	16.43	0.3274	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,106.57860	4,038.291	20.74	0.9239	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		70.37860	72.491	20.74	0.0761	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,946.01520	1,884.391	17.36	0.7515	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		265.71520	274.891	17.36	0.2485	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,442.07970	2,376.982	18.04	0.8095	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		198.57970	204.282	18.04	0.1905	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,760.88070	3,689.675	20.17	0.8945	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		110.68070	110.375	20.17	0.1055	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,378.48180	1,321.247	16.29	0.6512	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		398.28180	411.947	16.29	0.3488	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,281.19330	4,212.308	20.63	0.9185	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		80.99330	83.008	20.63	0.0815	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,078.54460	4,010.161	20.60	0.9056	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		96.74460	99.361	20.60	0.0944	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		253.74590	229.027	13.33	0.2347	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,181.94590	1,228.227	13.33	0.7653	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		393.00760	406.354	16.37	0.3423	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,424.80760	1,367.154	16.37	0.6577	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,257.00920	2,193.224	17.73	0.7809	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		238.70920	246.024	17.73	0.2191	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,953.91850	3,881.891	20.35	0.8893	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		124.11850	123.591	20.35	0.1107	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,374.77350	1,318.401	16.19	0.6334	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		444.97350	460.101	16.19	0.3666	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,524.15410	4,456.188	20.59	0.9177	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		84.35410	87.888	20.59	0.0823	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,259.08130	1,204.607	15.90	0.6030	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		497.78130	515.007	15.90	0.3970	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,986.43070	2,919.499	18.67	0.8342	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		185.13070	189.899	18.67	0.1658	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		248.59280	256.419	17.85	0.2169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,424.79280	2,360.919	17.85	0.7831	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		247.39450	255.177	17.86	0.2160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,433.59450	2,369.677	17.86	0.7840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,442.56840	4,375.833	20.53	0.9086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		96.36840	101.333	20.53	0.0914	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		719.31360	746.051	14.84	0.5298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		785.51360	740.551	14.84	0.4702	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		246.20320	253.942	17.88	0.2151	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,442.40320	2,378.442	17.88	0.7849	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		128.74940	135.666	20.44	0.1147	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,370.18960	1,314.614	16.07	0.6168	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		492.48960	509.014	16.07	0.3832	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,744.70210	4,677.501	20.44	0.9173	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		87.00210	91.901	20.44	0.0827	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,136.44940	4,071.266	20.44	0.8853	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,426.41700	2,362.747	17.88	0.7493	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			327.31700	336.147	17.88	0.2507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			346.45410	354.405	18.15	0.2505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,595.85410	2,531.005	18.15	0.7495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			574.45650	590.091	16.56	0.3891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,563.85650	1,506.691	16.56	0.6109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			345.13250	353.035	18.16	0.2496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,604.53250	2,539.635	18.16	0.7504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			343.81740	351.667	18.17	0.2488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,613.21740	2,548.267	18.17	0.7512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			650.54870	665.602	17.05	0.3890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,810.74870	1,752.202	17.05	0.6110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			655.10580	670.301	17.03	0.3914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,795.30580	1,736.901	17.03	0.6086	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			652.81910	667.946	17.04	0.3902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,803.01910	1,744.546	17.04	0.6098	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			642.55950	653.428	18.47	0.3254	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,913.55950	2,849.028	18.47	0.6746	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			645.83690	656.771	18.45	0.3269	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,896.83690	2,832.371	18.45	0.6731	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,660.89380	6,592.226	21.12	0.8767	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			209.89380	216.625	21.12	0.1233	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			644.19860	655.096	18.46	0.3261	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,905.19860	2,840.696	18.46	0.6739	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,071.95340	1,094.551	17.84	0.4403	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,329.25340	2,270.351	17.84	0.5597	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,076.92620	1,099.661	17.82	0.4419	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,314.22620	2,255.461	17.82	0.5581	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,074.43160	1,097.102	17.83	0.4411	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,321.73160	2,262.902	17.83	0.5589	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,457.49780	2,398.160	18.03	0.5612	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,106.49780	1,130.460	18.03	0.4388	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,192.99140	1,219.557	18.02	0.4536	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,433.49140	2,374.857	18.02	0.5464	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,198.10780	1,224.794	18.00	0.4552	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,418.60780	2,360.094	18.00	0.5448	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,195.54580	1,222.167	18.01	0.4544	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,426.04580	2,367.467	18.01	0.5456	0.00	0	0
Total \$ / R Option												232,928.04	1,380	3,664,212
Total \$ / R												207,968,524.24	17,996	5,144,379
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.49520		12.42670			0.0000	187,428.00	15	584
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.65650		12.58690			0.0000	0.00	0	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.81510		12.74480			0.0000	0.00	0	5
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.96550		12.89380			0.0000	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.29340		13.21980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												187,428.00	15	636
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		5,522.36750		5,861.880	17.55	0.1246	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		134,852.36750		128,341.880	17.55	0.8754	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		5,438.64930		5,780.826	17.57	0.1230	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		135,768.64930		129,260.826	17.57	0.8770	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		5,607.34370		5,944.019	17.52	0.1262	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		133,937.34370		127,424.019	17.52	0.8738	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		16,638.37270		17,292.712	17.16	0.2189	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		150,948.37270		144,642.712	17.16	0.7811	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		16,497.06800		17,143.194	17.18	0.2173	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		151,807.06800		145,493.194	17.18	0.7827	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		16,780.93870		17,443.573	17.15	0.2206	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		150,090.93870		143,793.573	17.15	0.7794	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		29,129.06070		30,099.650	16.85	0.2868	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		155,649.06070		149,589.649	16.85	0.7132	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		28,963.63920		29,925.788	16.86	0.2853	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		156,483.63920		150,415.788	16.86	0.7147	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		29,296.00520		30,274.739	16.83	0.2883	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		154,816.00520		148,764.739	16.83	0.7117	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		254,863.69520		248,415.796	18.02	0.7957	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		23,466.69290		24,196.914	18.00	0.2060	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		253,086.69290		246,646.914	18.00	0.7940	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		23,354.87330		24,081.021	18.01	0.2051	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		253,974.87330		247,531.021	18.01	0.7949	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		23,243.69520		23,965.796	18.02	0.2043	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		65,281.90670		66,794.598	17.04	0.3902	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		180,301.90670		174,454.598	17.04	0.6098	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		65,054.87390		66,560.195	17.05	0.3890	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		181,074.87390		175,220.195	17.05	0.6110	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		65,510.57550		67,030.067	17.03	0.3914	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		179,530.57550		173,690.067	17.03	0.6086	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												187,428.00	15	636
£ / R	On	31/01/2018	Foreign Exchange Future			16.82230		16.72730		0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			16.91150		16.81520		0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.95420		16.85770		0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.96670		16.87000		0.0000	18,731,236.80	1,104	203,912	
£ / R	On	18/06/2018	Foreign Exchange Future			17.24410		17.14590		0.0000	0.00	0	7,460	
£ / R	On	17/09/2018	Foreign Exchange Future			17.52350		17.42420		0.0000	0.00	0	4,164	
£ / R	On	14/12/2018	Foreign Exchange Future			17.79420		17.69290		0.0000	0.00	0	886	
£ / R	On	14/06/2019	Foreign Exchange Future			18.38600		18.28350		0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												18,731,236.80	1,104	216,487
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		2,189.56440	2,095.326	21.41	0.9782		0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		6.86440	7.626	21.41	0.0218		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		21.46550	21.176	18.88	0.0430		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,436.26550	2,339.675	18.88	0.9570		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,236.83200	2,140.823	18.27	0.9233		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		44.53200	45.023	18.27	0.0767		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		331.70600	355.137	15.45	0.4286		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		681.70600	608.437	15.45	0.5714		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		328.43760	351.598	15.46	0.4254		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		688.43760	614.898	15.46	0.5746		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		335.00330	358.708	15.43	0.4318		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		675.00330	602.008	15.43	0.5682		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		411.22830	441.175	15.11	0.5019		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		541.22830	474.475	15.11	0.4981		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,288.53530	3,191.113	20.06	0.9690		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		18.53530	17.813	20.06	0.0310		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,182.29680	2,086.481	18.08	0.9130		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		52.29680	53.181	18.08	0.0870		0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		452.49610	472.772	16.10	0.3851		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,206.59610	1,128.672	16.10	0.6149		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		449.66620	469.781	16.11	0.3832		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,213.76620	1,135.681	16.11	0.6168		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		455.34280	475.781	16.09	0.3870		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,199.44280	1,121.681	16.09	0.6130		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		580.36550	607.878	15.69	0.4652		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		934.46550	863.778	15.69	0.5348		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,344.36790	3,247.000	18.36	0.9039		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		90.26790	91.100	18.36	0.0961		0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		608.72050	633.567	16.06	0.4053		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,444.52050	1,370.067	16.06	0.5947		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		614.60040	639.795	16.04	0.4083		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,430.40040	1,356.295	16.04	0.5917		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		611.60870	636.674	16.05	0.4068		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,437.40870	1,363.174	16.05	0.5932		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,322.09230	1,254.730	15.71	0.5157		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		901.35250	935.144	15.72	0.4829		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,328.45250	1,260.944	15.72	0.5171		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		897.71950	931.379	15.72	0.4815		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,334.81950	1,267.179	15.72	0.5185		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		904.99230	938.930	15.71	0.4843		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,221.90100	1,257.874	15.62	0.5081		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,578.40100	1,511.874	15.62	0.4919		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,229.46260	1,265.665	15.61	0.5104		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,565.96260	1,499.665	15.61	0.4896		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	18.63	Call			1,225.68060	1,261.759	15.61	0.5093	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,572.18060	1,505.760	15.61	0.4907	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												18,731,236.80	1,104	219,987
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11071		0.11054			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11276		0.11258			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11486		0.11468			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12462		0.12443			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			89.12290	90.724	19.06	0.1834	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,035.12290	1,019.324	19.06	0.8166	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			13.50540	13.161	19.43	0.0356	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,959.50540	1,941.761	19.43	0.9644	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			349.90090	360.547	16.44	0.5496	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			295.90090	289.147	16.44	0.4504	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			124.08670	126.568	20.35	0.1649	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,866.28670	1,850.368	20.35	0.8351	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			62.08170	59.696	22.11	0.0830	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,804.28170	2,783.496	22.11	0.9170	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			282.78710	291.620	18.77	0.3330	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,024.98710	1,015.419	18.77	0.6670	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,531.90000	1,514.200		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,531.90000	2,514.200		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			531.90000	514.200		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			973.99680	990.915	20.44	0.4801	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,530.69680	1,529.315	20.44	0.5199	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			781.88090	790.218	22.68	0.3852	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,338.58090	2,328.618	22.68	0.6148	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,344.61490	1,366.934	19.20	0.6099	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			901.31490	905.334	19.20	0.3901	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.92760		14.91530			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.94250		14.92980			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.99070		14.97710			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.03080		15.01710			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.07790		15.06430			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.09090		15.07710			0.0000	11,076,720.60	734	94,893

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			15.12310		15.10920			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.37920		15.36540			0.0000	0.00	0	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.67410		15.66040			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.96340		15.94880			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.58740		16.57280			0.0000	0.00	0	0
Total € / R Future												11,076,720.60	734	261,958
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,101.15890	1,087.384	16.44	0.9442	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			16.45890	14.983	16.44	0.0558	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			9.49150	8.828	13.99	0.0389	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			939.29150	951.328	13.99	0.9611	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			899.21780	883.696	15.52	0.9076	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			29.01780	26.197	15.52	0.0924	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,577.17860	1,563.729	18.40	0.9769	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			6.97860	6.229	18.40	0.0231	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,129.39070	1,115.804	15.81	0.9007	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			36.49070	36.504	15.81	0.0993	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,431.38090	1,415.316	16.30	0.9144	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			38.48090	36.116	16.30	0.0856	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,977.79760	1,962.859	17.68	0.9370	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			32.09760	30.759	17.68	0.0630	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			43.15130	40.375	13.10	0.0951	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,120.25130	1,131.275	13.10	0.9049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,959.54690	1,944.189	17.52	0.9307	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			36.64690	35.089	17.52	0.0693	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			387.23320	387.307	13.63	0.5299	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			360.13320	346.407	13.63	0.4701	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			365.89850	364.759	13.71	0.5083	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			388.79850	373.859	13.71	0.4917	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,084.02100	2,097.400	15.91	0.9835	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			6.92100	6.500	15.91	0.0165	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			487.30080	488.735	13.31	0.6180	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			260.20080	247.835	13.31	0.3820	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,490.56640	1,474.466	16.60	0.8781	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			67.66640	65.366	16.60	0.1219	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			77.59620	75.206	16.40	0.1381	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,390.49620	1,374.306	16.40	0.8619	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			481.86880	483.225	13.32	0.6135	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			264.76880	252.325	13.32	0.3865	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			476.48250	477.763	13.34	0.6091	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			269.38250	256.863	13.34	0.3909	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,138.90230	2,123.533	17.65	0.9324	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			38.10230	36.633	17.65	0.0676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			653.75080	638.451	13.96	0.5147	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			515.42210	513.886	13.97	0.4826	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			660.02210	644.686	13.97	0.5174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			647.50600	632.239	13.94	0.5120	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,430.17720	1,436.809	11.78	0.8888	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			74.77720	67.609	11.78	0.1112	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,387.77070	2,399.541	14.13	0.9658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			22.37070	20.341	14.13	0.0342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			519.15080	517.651	13.96	0.4853	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			121.17150	112.652	12.13	0.1639	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			362.17070	359.566	14.81	0.3636	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			996.77070	980.366	14.81	0.6364	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,269.95650	6,255.963	20.44	0.9923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.35650	5.163	20.44	0.0077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			522.90600	521.439	13.94	0.4880	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			68.51260	61.603	11.72	0.1034	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			264.54210	261.792	15.55	0.2784	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,339.14210	1,322.592	15.55	0.7216	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,300.61530	3,285.493	18.38	0.9314	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			56.01530	54.694	18.38	0.0686	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,236.57150	1,241.852	12.13	0.8361	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			43.88370	38.473	11.64	0.0702	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			622.45940	622.040	13.56	0.5550	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			507.05940	492.840	13.56	0.4450	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,200.06930	5,185.859	20.44	0.9797	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			15.46930	15.059	20.44	0.0203	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,463.91260	1,470.803	11.72	0.8966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,659.28370	1,667.673	11.64	0.9298	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			606.52950	604.357	14.33	0.4554	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			946.12950	930.257	14.33	0.5446	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,010.60230	5,994.659	20.70	0.9621	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			336.35870	332.356	15.90	0.2765	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,777.66620	1,759.969	15.88	0.7222	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			848.35770	833.018	14.12	0.5142	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,013.24770	3,995.817	19.31	0.9017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			113.64770	109.917	19.31	0.0983	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,568.16420	1,576.775	12.48	0.8328	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			157.76420	152.675	12.48	0.1672	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			41.00230	38.759	20.70	0.0379	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			658.75770	657.118	14.12	0.4858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,785.95870	1,768.256	15.90	0.7235	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			334.66150	330.653	15.91	0.2753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,794.26150	1,776.553	15.91	0.7247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			338.06620	334.069	15.88	0.2778	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			372.79030	367.771	16.26	0.2610	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,303.99030	2,284.371	16.26	0.7390	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			371.26640	366.244	16.28	0.2600	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,312.46640	2,292.844	16.28	0.7400	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			369.74510	364.720	16.29	0.2591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,320.94510	2,301.320	16.29	0.7409	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,065.29280	1,063.436	15.06	0.4974	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,372.49280	1,356.036	15.06	0.5026	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,072.19350	1,070.422	15.04	0.4999	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,359.39350	1,343.022	15.04	0.5001	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,068.73680	1,066.923	15.05	0.4987	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,365.93680	1,349.523	15.05	0.5013	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												11,076,720.60	734	1,157,207
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.71210		9.65570			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.77520		9.71840			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.80170		9.74490			0.0000	21,073,655.00	2,150	17,945
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.92830		9.87070			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.05520		9.99660			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.17590		10.11590			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.43810		10.37480			0.0000	0.00	0	0
Total AU\$ / R Future												21,073,655.00	2,150	34,220
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			1,025.10440	968.776	23.28	0.9928	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.80440	0.876	23.28	0.0072	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			853.72450	797.708	14.60	0.9083	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			22.12450	22.908	14.60	0.0917	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			143.12040	156.232	13.52	0.3880	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			388.22040	344.532	13.52	0.6120	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			140.31380	153.127	13.55	0.3820	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			395.41380	351.427	13.55	0.6180	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			137.55710	150.079	13.58	0.3761	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			402.65710	358.379	13.58	0.6239	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			799.96950	751.440	14.43	0.7054	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			164.67820	174.057	14.39	0.3007	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			783.97820	735.756	14.39	0.6993	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			162.66000	171.883	14.41	0.2976	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			791.96000	743.583	14.41	0.7024	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			160.66950	169.740	14.43	0.2946	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,278.10980	1,226.507	15.13	0.7681	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			153.22400	160.130	15.14	0.2300	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,286.62400	1,234.930	15.14	0.7700	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			156.21070	163.300	15.12	0.2338	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,269.61070	1,218.100	15.12	0.7662	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			154.70980	161.707	15.13	0.2319	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			180.92010	188.275	15.25	0.2308	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,535.02010	1,482.375	15.25	0.7692	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			179.50720	186.790	15.26	0.2293	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,543.60720	1,490.890	15.26	0.7707	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	14/12/2018	Foreign Exchange Option	11.49	Call			178.10630	185.319	15.27	0.2277	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,552.20630	1,499.419	15.27	0.7723	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			442.42190	458.945	13.76	0.4070	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,067.62190	1,020.845	13.76	0.5930	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			439.76020	456.166	13.77	0.4050	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,074.96020	1,028.066	13.77	0.5950	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			437.11630	453.405	13.78	0.4030	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,082.31630	1,035.305	13.78	0.5970	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												21,073,655.00	2,150	34,220
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.09730		9.93420			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.23560		10.07240			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	250
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			194.59290	259.018	13.63	0.5299	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			330.39290	231.718	13.63	0.4701	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			191.09630	254.319	13.65	0.5234	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			336.89630	237.019	13.65	0.4766	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			198.14820	263.783	13.61	0.5363	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			323.94820	226.483	13.61	0.4637	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			159.79080	194.778	15.09	0.3091	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			907.39080	779.179	15.09	0.6909	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			157.96130	192.531	15.11	0.3062	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			915.56130	786.931	15.11	0.6938	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			161.64010	197.052	15.07	0.3121	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			899.24010	771.452	15.07	0.6879	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	250
CHF / R	On	19/03/2018	Foreign Exchange Future			12.83480		12.81670			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.09390		13.07550			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.35860		13.33960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.44030		14.41880			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			39.68340	37.197	15.88	0.0905	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,372.98340	1,352.397	15.88	0.9095	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			39.19200	36.725	15.92	0.0894	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,382.49200	1,361.925	15.92	0.9106	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			40.18140	37.798	15.86	0.0918	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,363.48140	1,342.998	15.86	0.9082	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			122.84750	122.307	15.65	0.1737	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,577.34750	1,558.407	15.65	0.8263	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			121.54700	120.970	15.66	0.1722	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,586.04700	1,567.070	15.66	0.8278	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			120.26170	119.646	15.66	0.1706	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,594.76170	1,575.746	15.66	0.8294	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,700.40000	1,681.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,710.40000	1,691.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,690.40000	1,671.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,222.04580	1,206.834	15.07	0.5093	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			907.48990	913.848	15.04	0.4936	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,208.68990	1,193.548	15.04	0.5064	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			904.16400	910.484	15.05	0.4921	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,215.36400	1,200.184	15.05	0.5079	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			900.84580	907.134	15.07	0.4907	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92020		1.90610			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93510		1.92110			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94970		1.93580			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99390		1.97970			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			392.03540	438.177	14.14	0.4805	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			631.03540	536.177	14.14	0.5195	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			357.51470	399.466	14.29	0.4489	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			696.51470	597.466	14.29	0.5511	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			429.49530	480.091	13.99	0.5131	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			568.49530	478.091	13.99	0.4869	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			417.12080	448.710	15.19	0.3554	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,406.12080	1,297.710	15.19	0.6446	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			393.64450	423.233	15.31	0.3389	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,482.64450	1,372.233	15.31	0.6611	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			442.02640	475.727	15.07	0.3725	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,331.02640	1,224.727	15.07	0.6275	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,942.00000	1,803.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,042.00000	1,903.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,142.00000	2,003.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,415.43820	1,471.519	14.76	0.5509	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,418.43820	1,332.519	14.76	0.4491	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,375.08620	1,430.142	14.82	0.5398	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,478.08620	1,391.142	14.82	0.4602	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,456.92450	1,514.076	14.69	0.5622	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,359.92450	1,275.076	14.69	0.4378	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.03620		2.03440			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.07640		2.07470			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11700		2.11530			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33920		2.33440			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			153.20470	144.071	16.97	0.1784	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,709.20470	1,682.071	16.97	0.8216	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			182.83800	173.122	16.75	0.2083	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,538.83800	1,511.122	16.75	0.7917	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			167.39070	157.956	16.86	0.1928	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,623.39070	1,595.956	16.86	0.8072	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			400.45360	389.059	16.86	0.2826	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,953.45360	1,925.059	16.86	0.7174	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			440.71830	429.275	16.62	0.3071	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,793.71830	1,765.275	16.62	0.6929	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			420.06550	408.636	16.74	0.2946	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,873.06550	1,844.636	16.74	0.7054	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,347.00000	2,330.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,447.00000	2,430.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,547.00000	2,530.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			828.23270	801.268	14.64	0.2850	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,614.74600	2,635.101	14.71	0.7054	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			870.74600	843.101	14.71	0.2946	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,730.89210	2,752.616	14.57	0.7247	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			786.89210	760.616	14.57	0.2753	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,672.23270	2,693.268	14.64	0.7150	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.60040		1.59210			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.62400		1.61530			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.64660		1.63760			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77940		1.76920			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			80.07750	84.227	16.83	0.1415	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,559.07750	1,480.227	16.83	0.8585	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			71.30920	74.949	17.00	0.1276	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,650.30920	1,570.949	17.00	0.8724	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			89.93460	94.675	16.66	0.1568	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,468.93460	1,390.675	16.66	0.8432	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			242.38960	252.498	16.43	0.2498	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,689.38960	1,612.498	16.43	0.7502	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			225.76160	235.025	16.53	0.2353	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,772.76160	1,695.025	16.53	0.7647	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			260.21130	271.232	16.33	0.2650	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,607.21130	1,531.232	16.33	0.7350	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,224.00000	2,134.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,024.00000	1,934.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,124.00000	2,034.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,368.67970	1,304.879	15.94	0.4509	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,440.59850	1,481.379	15.77	0.5725	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,248.59850	1,187.379	15.77	0.4275	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,400.02160	1,439.501	15.85	0.5607	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,308.02160	1,245.501	15.85	0.4393	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,360.67970	1,398.880	15.94	0.5491	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11950		0.11880			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11930		0.11800			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11910		0.11770			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11600		0.11720			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.55600		1.54340			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58150		1.56850			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60670		1.59370			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68610		1.67240			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.93950		8.84940			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.04860		8.95700			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.15880		9.06610			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.86660		9.76710			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			63.41880	74.887	15.37	0.2196	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			664.01880	585.387	15.37	0.7804	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			62.00370	73.182	15.40	0.2155	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			672.60370	593.682	15.40	0.7845	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			64.86580	76.628	15.35	0.2238	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			655.46580	577.128	15.35	0.7762	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			111.04010	123.213	15.88	0.2313	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			994.04010	914.613	15.88	0.7687	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			109.64360	121.630	15.90	0.2287	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,002.64360	923.030	15.90	0.7713	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			112.45370	124.815	15.85	0.2338	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			985.45370	906.215	15.85	0.7662	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			863.90000	771.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			873.90000	781.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			853.90000	761.200		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			769.70590	708.757	14.42	0.4780	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			613.16200	651.483	14.43	0.5198	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			776.06200	714.883	14.43	0.4802	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			620.47230	659.254	14.41	0.5243	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			763.37230	702.654	14.41	0.4757	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			616.80590	655.357	14.42	0.5220	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.26490		1.26170			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.28060		1.27720			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28210		1.29230			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37830		1.37440			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			383.00000	351.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			483.00000	451.000		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	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			583.00000	551.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			428.00000	394.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			528.00000	494.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			328.00000	294.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			777.00000	879.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			877.00000	979.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			677.00000	779.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			544.00000	583.000		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			444.00000	483.000		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			644.00000	683.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35790		1.35760			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36250		1.36220			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36740		1.36720			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20770		1.21330			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21510		1.22070			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22310		1.22880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	15
Total QUANTO € / \$												0.00	0	15
RAIN	On	19/03/2018	Foreign Exchange Future			22,507.24000		22,429.25000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.42290		9.36060			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.56090		9.49620			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.69860		9.63260			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Future			10.50990		10.43320			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			66.51570	72.631	14.84	0.2113	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			665.91570	609.731	14.84	0.7887	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			65.05640	71.015	14.87	0.2074	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			674.45640	618.115	14.87	0.7926	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			68.00490	74.280	14.82	0.2153	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			657.40490	601.380	14.82	0.7847	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			163.77150	173.848	14.65	0.3052	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			767.57150	712.948	14.65	0.6948	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			161.74050	171.653	14.67	0.3020	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			775.54050	720.753	14.67	0.6980	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			165.82660	176.074	14.63	0.3084	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			759.62660	705.174	14.63	0.6916	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			367.40000	301.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			377.40000	311.400		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			357.40000	291.400		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			914.40630	954.997	13.53	0.6531	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			471.20630	435.097	13.53	0.3469	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			909.27820	949.658	13.55	0.6508	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			476.07820	439.758	13.55	0.3492	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			904.17640	944.342	13.56	0.6484	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			480.97640	444.442	13.56	0.3516	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.26880		3.23760			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.22430		3.19160			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.17640		3.14760			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.17680		3.11870			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			9.15340	10.117	13.23	0.1109	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			291.55340	261.317	13.23	0.8891	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			8.42810	9.213	13.25	0.1024	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			300.82810	270.413	13.25	0.8976	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			9.93740	11.100	13.21	0.1198	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			282.33740	252.300	13.21	0.8802	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			13.53310	14.638	14.39	0.1028	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			481.93310	450.338	14.39	0.8972	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			12.91850	13.929	14.43	0.0985	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			491.31850	459.629	14.43	0.9015	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			14.17720	15.383	14.36	0.1074	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			472.57720	441.083	14.36	0.8926	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			212.40000	183.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			222.40000	193.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			202.40000	173.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			92.34240	105.140	15.11	0.3116	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			503.64240	458.339	15.11	0.6884	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			90.51810	103.065	15.14	0.3066	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			511.81810	466.264	15.14	0.6934	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			94.20600	107.258	15.08	0.3167	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			495.50600	450.458	15.08	0.6833	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.20510		1.19920			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.18520		1.17970			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.16690		1.16120			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												258 804 636.60	20,619	1,997,203
Total Options												232 928.04	1,380	4,562,961
Grand Total:												259,037,564.64	21,999	6,560,164