



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2018 Foreign Exchange Future			12.45130		12.45480			0.0000	0.00	0	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.45130		12.45920			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.45130		12.46070			0.0000	0.00	0	500
\$ / R On 17/01/2018 Foreign Exchange Future			12.44530		12.46170			0.0000	0.00	0	0
\$ / R On 18/01/2018 Foreign Exchange Future			12.44730		12.46270			0.0000	2,999,799.30	241	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.44930		12.46360			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.46120		12.47310			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.47250		12.48600			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.47440		12.48820			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.47630		12.49040			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.48380		12.49900			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.48760		12.50330			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.48950		12.50550			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.49510		12.51200			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.49700		12.51380			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.50080		12.51750			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.50270		12.51940			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.52510		12.54170			0.0000	0.00	0	1,015
\$ / R On 01/03/2018 Foreign Exchange Future			12.52700		12.54350			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.52890		12.54540			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.55320		12.56930			0.0000	0.00	0	5,397

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 Future			12.56050		12.57660			0.0000	647,179,762.50	51,525	1,058,565
\$ / R	On	29/03/2018	Foreign Exchange Future			12.57870		12.59470			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.62600		12.64190			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.62780		12.64370			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.63690		12.65270			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.65320		12.66910			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.65680		12.67270			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.66220		12.67820			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.66400		12.68000			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.69300		12.70900			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.72560		12.74170			0.0000	15,907,000.00	1,250	175,521
\$ / R	On	29/06/2018	Foreign Exchange Future			12.74560		12.76160			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.75100		12.76710			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.75830		12.77430			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.78350		12.79940			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.79050		12.80650			0.0000	6,395,250.00	500	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.79230		12.80820			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.80290		12.81880			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.81530		12.83120			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.82600		12.84180			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.85780		12.87370			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.88790		12.90380			0.0000	0.00	0	5,264
\$ / R	On	28/09/2018	Foreign Exchange Future			12.90740		12.92330			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.95480		12.97050			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.96170		12.97740			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.96510		12.98090			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.97370		12.98950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.98750		13.00330			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			13.01670		13.03270			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.03570		13.05170			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.04080		13.05690			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.07010		13.08620			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.14880		13.16640			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.20910		13.22800			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.36990		13.39220			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.70260		13.73190			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.08690		14.12060			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.18700		14.22140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.29140		14.32660			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>672,481,811.80</b>	<b>53,516</b>	<b>1,499,029</b>
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,465.21690	1,468.711	57.89	0.9999	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.01690	0.011	57.89	0.0001	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,290.84100	1,298.723	27.22	0.9997	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.04100	0.023	27.22	0.0003	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			380.15090	384.983	18.40	0.9389	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	15/01/2018	Foreign Exchange Option	12.83	Call			9.35090	6.283	18.40	0.0611	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			122.11500	106.240	13.77	0.6366	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			52.91500	44.941	13.77	0.3634	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			17.90010	12.403	16.93	0.1159	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			278.70010	281.103	16.93	0.8841	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,660.82510	1,668.719	33.46	0.9998	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.02510	0.019	33.46	0.0002	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			0.15010	0.086	24.82	0.0010	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,040.95010	1,048.786	24.82	0.9990	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			81.19090	74.466	13.46	0.5170	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			80.39090	65.766	13.46	0.4830	0.00	0	277
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,069.58660	1,078.806	23.15	0.9989	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.28660	0.106	23.15	0.0011	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Call			284.83320	266.838	15.81	0.8394	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Put			23.13320	21.538	15.81	0.1606	0.00	0	5,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Put			26.11290	24.408	15.66	0.1788	0.00	0	40,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Call			267.81290	249.708	15.66	0.8212	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.24580	0.116	25.55	0.0010	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,437.54580	1,452.816	25.55	0.9990	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,477.51310	1,492.803	25.91	0.9992	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.21310	0.103	25.91	0.0008	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,286.93350	1,301.072	24.09	0.9972	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.53350	0.372	24.09	0.0028	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,427.61170	1,439.374	20.70	0.9963	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.71170	0.574	20.70	0.0037	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,764.78200	1,778.103	20.78	0.9967	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.78200	0.603	20.78	0.0033	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			105.86700	106.116	13.45	0.3807	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			231.86700	218.617	13.45	0.6193	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			127.86170	127.521	13.50	0.4306	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			203.86170	190.021	13.50	0.5694	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			66.93390	58.869	14.94	0.2347	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			380.93390	386.369	14.94	0.7653	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			827.54260	838.651	16.89	0.9458	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			13.54260	11.151	16.89	0.0542	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			302.23930	290.241	13.35	0.7229	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			66.23930	67.741	13.35	0.2771	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			18.91350	15.673	16.51	0.0739	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			732.91350	743.173	16.51	0.9261	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			256.07390	243.300	13.41	0.6582	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			90.07390	90.800	13.41	0.3418	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,515.49230	1,528.696	19.69	0.9935	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1.49230	1.196	19.69	0.0065	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			9.68000	7.937	17.26	0.0396	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			923.68000	935.437	17.26	0.9604	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,415.96070	1,429.094	19.26	0.9914	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	13.90	Call			1.96070	1.594	19.26	0.0086	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			14.97360	12.350	16.77	0.0595	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			798.97360	809.850	16.77	0.9405	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			16.00910	13.220	16.70	0.0633	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			780.00910	790.721	16.70	0.9367	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			21.60050	17.956	16.36	0.0835	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			695.60050	705.456	16.36	0.9165	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,301.90000	3,315.713	29.53	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.10000	0.113	29.53	0.0005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,391.89390	3,405.711	30.13	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.09390	0.111	30.13	0.0005	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,031.92370	3,045.724	27.72	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.12370	0.124	27.72	0.0006	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			136.74340	124.562	14.03	0.4168	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			218.54340	220.162	14.03	0.5832	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,731.96460	2,745.743	25.71	0.9993	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.16460	0.143	25.71	0.0007	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			34.70680	29.592	15.92	0.1268	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			586.50680	595.192	15.92	0.8732	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			686.61810	696.187	16.31	0.9080	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			24.81810	20.587	16.31	0.0920	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			143.07660	142.927	13.53	0.4489	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			203.47660	189.227	13.53	0.5511	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			30.50480	25.242	16.11	0.1009	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			731.50480	741.442	16.11	0.8991	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,305.50530	1,320.221	17.86	0.9812	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			4.50530	4.021	17.86	0.0188	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,547.12410	2,562.815	22.94	0.9982	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.42410	0.415	22.94	0.0018	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			696.24740	705.828	16.07	0.8762	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			39.54740	33.428	16.07	0.1238	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			4.99430	4.120	17.86	0.0186	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,361.69430	1,376.520	17.86	0.9814	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			150.58150	149.514	13.33	0.4251	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			246.08150	229.014	13.33	0.5749	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,395.15940	1,409.637	17.37	0.9796	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			7.15940	4.737	17.37	0.0204	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			10.34970	6.758	16.80	0.0287	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,248.34970	1,261.658	16.80	0.9713	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,690.12820	1,705.809	18.56	0.9881	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			3.92820	2.809	18.56	0.0119	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,667.55720	1,683.007	18.56	0.9848	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			5.05720	3.807	18.56	0.0152	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,685.92550	1,701.388	18.63	0.9841	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			5.32550	4.088	18.63	0.0159	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			0.00000	232.450	13.52	0.4739	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	28/02/2018	Foreign Exchange Option	12.50	Call			0.00000	257.550	13.52	0.5261	888,545.78	3,450	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,650.31140	1,664.993	18.16	0.9680	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			12.01140	10.093	18.16	0.0320	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,285.32910	1,297.872	17.50	0.9326	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			27.02910	22.972	17.50	0.0674	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,005.29140	1,015.550	16.69	0.8834	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			48.79140	42.550	16.69	0.1166	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			58.52360	51.451	16.42	0.1380	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			915.02360	924.451	16.42	0.8620	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			915.35420	924.725	16.44	0.8586	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			60.75420	53.625	16.44	0.1414	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,778.07620	1,791.812	17.91	0.9592	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			17.37620	15.012	17.91	0.0408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.30890	0.261	24.03	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,923.70890	4,939.760	24.03	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.30280	0.255	24.03	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,933.70280	4,949.755	24.03	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.31510	0.266	24.03	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			238.16100	223.019	14.27	0.4151	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			150.97460	148.054	13.02	0.3168	6,366,309.10	43,000	46,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			552.79800	556.038	14.90	0.6723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			179.39800	166.538	14.90	0.3277	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			2.57260	2.265	24.03	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,815.97260	3,831.765	24.03	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			411.56100	412.519	14.27	0.5849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			749.35550	755.323	15.70	0.7595	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			255.53820	239.842	14.11	0.4394	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			378.93820	379.342	14.11	0.5606	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			874.53020	881.922	16.10	0.8021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			101.13020	92.422	16.10	0.1979	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			477.57460	458.554	13.02	0.6832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			757.52560	763.591	15.72	0.7626	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,860.10710	1,874.055	17.86	0.9613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			16.70710	14.555	17.86	0.0387	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,147.94600	1,157.824	16.94	0.8686	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			64.54600	58.324	16.94	0.1314	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			125.95550	115.823	15.70	0.2405	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			13.23930	11.465	17.97	0.0313	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			78.96870	71.705	16.56	0.1582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,022.36870	1,031.205	16.56	0.8418	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			556.89050	537.632	12.77	0.7469	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			110.29050	107.132	12.77	0.2531	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			124.12560	114.091	15.72	0.2374	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			29.51480	26.112	17.60	0.0650	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,267.04270	1,277.773	17.30	0.8894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			53.64270	48.273	17.30	0.1106	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			105.66410	96.682	16.02	0.2058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			849.06410	856.182	16.02	0.7942	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,976.63930	1,990.965	17.97	0.9687	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			23.11970	20.317	17.72	0.0521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,478.91810	1,491.087	17.52	0.9233	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			35.51810	31.587	17.52	0.0767	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			59.24440	53.431	17.11	0.1214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,202.64440	1,212.931	17.11	0.8786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,572.91480	1,585.612	17.60	0.9350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,358.41110	1,369.803	17.40	0.9053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,035.17410	2,049.666	18.02	0.9719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			11.77410	10.166	18.02	0.0281	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,184.35770	1,194.511	17.05	0.8754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			60.95770	55.011	17.05	0.1246	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,696.51970	1,709.817	17.72	0.9479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,441.62140	1,453.562	17.48	0.9181	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			49.24450	44.209	17.36	0.1025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,312.64450	1,323.709	17.36	0.8975	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			40.37180	36.036	17.45	0.0860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,413.77180	1,425.536	17.45	0.9140	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			45.01110	40.303	17.40	0.0947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,667.86810	1,681.035	17.69	0.9451	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			215.72120	201.374	14.49	0.3827	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			459.12120	460.874	14.49	0.6173	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			41.86730	37.409	17.44	0.0888	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,395.26730	1,406.909	17.44	0.9112	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			38.22140	34.062	17.48	0.0819	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			3.73710	3.218	20.75	0.0089	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,525.78760	1,538.228	17.56	0.9293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			32.38760	28.728	17.56	0.0707	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,005.88600	2,020.297	17.99	0.9704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			12.48600	10.797	17.99	0.0296	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			24.46810	21.535	17.69	0.0549	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			16.07490	13.990	17.88	0.0374	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			8.09110	6.923	18.19	0.0198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,221.49110	2,236.423	18.19	0.9802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			10.06060	8.653	18.09	0.0242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,113.46060	2,128.153	18.09	0.9758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			2,997.13710	3,012.718	20.75	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,648.80810	1,661.885	17.67	0.9432	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			27.38970	24.181	17.64	0.0608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,610.78970	1,623.681	17.64	0.9392	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,116.97390	3,132.591	21.29	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			3.57390	3.091	21.29	0.0083	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,879.47490	1,893.490	17.88	0.9626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,937.71090	1,951.918	17.93	0.9664	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			14.59160	12.668	17.93	0.0342	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,927.99160	1,942.168	17.93	0.9658	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,957.16500	1,971.432	17.95	0.9676	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			13.76500	11.932	17.95	0.0324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			25.40810	22.385	17.67	0.0568	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			195.46520	193.009	13.24	0.3775	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,220.98260	1,231.398	17.16	0.8818	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			57.58260	51.898	17.16	0.1182	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,182.15990	2,197.009	18.15	0.9787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			8.75990	7.509	18.15	0.0213	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			14.31090	12.418	17.93	0.0336	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			55.97050	50.414	17.22	0.1151	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,329.89640	2,345.030	18.28	0.9839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			6.49640	5.530	18.28	0.0161	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			33.60720	29.841	17.54	0.0730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,507.00720	1,519.341	17.54	0.9270	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			412.06520	393.509	13.24	0.6225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,093.75330	1,103.202	16.78	0.8577	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,379.27660	2,394.491	18.33	0.9853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			5.87660	4.991	18.33	0.0147	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			181.96170	168.988	14.87	0.3317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			545.36170	548.488	14.87	0.6683	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,239.37050	1,249.914	17.22	0.8849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			7.03750	6.001	18.25	0.0174	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			122.31890	112.384	15.75	0.2343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			765.71890	771.884	15.75	0.7657	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			306.42730	289.371	13.70	0.5066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			299.82730	298.871	13.70	0.4934	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			70.35330	63.702	16.78	0.1423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			81.29060	73.866	16.51	0.1625	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,428.71430	2,444.003	18.37	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			5.31430	4.503	18.37	0.0133	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,889.16710	1,903.215	17.89	0.9633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			15.76710	13.715	17.89	0.0367	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,290.43750	2,305.501	18.25	0.9826	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			917.41420	925.251	16.24	0.8146	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,687.68830	2,703.152	19.36	0.9894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			4.28830	3.652	19.36	0.0106	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,460.24640	1,472.303	17.50	0.9207	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			36.84640	32.803	17.50	0.0793	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,004.69060	1,013.366	16.51	0.8375	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			75.16090	72.049	12.50	0.1897	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,586.51900	3,602.242	23.40	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			3.11900	2.742	23.40	0.0069	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			389.95720	371.626	13.32	0.6002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			213.35720	211.125	13.32	0.3998	0.00	0	2,500

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	13.40	Call			94.01420	85.751	16.24	0.1854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			790.46100	796.918	15.83	0.7746	68,534,973.80	86,000	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			43.41260	38.831	17.42	0.0917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,376.81260	1,388.331	17.42	0.9083	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			26.38110	23.267	17.65	0.0587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,629.78110	1,642.767	17.65	0.9413	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			651.76090	632.549	12.50	0.8103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			3.50060	3.034	21.56	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,426.64600	3,442.338	22.68	0.9927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			3.24600	2.838	22.68	0.0073	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,927.24400	2,942.802	20.43	0.9908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			3.84400	3.302	20.43	0.0092	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			117.06100	107.418	15.83	0.2254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			900.19680	907.857	16.18	0.8097	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			151.32530	139.810	15.28	0.2828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			644.72530	649.310	15.28	0.7172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			338.62630	320.976	13.53	0.5447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			262.02630	260.476	13.53	0.4553	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,176.90060	3,192.534	21.56	0.9919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			3.90910	3.353	20.26	0.0094	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,339.76750	2,354.918	18.29	0.9842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			6.36750	5.418	18.29	0.0158	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,538.04270	2,553.433	18.68	0.9884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			4.64270	3.933	18.68	0.0116	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			96.79680	88.357	16.18	0.1903	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,913.71510	4,929.766	24.03	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			832.20030	839.132	15.97	0.7887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			108.80030	99.632	15.97	0.2113	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			167.10950	154.816	15.06	0.3083	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			590.50950	594.316	15.06	0.6917	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,887.30910	2,902.853	20.26	0.9906	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,025.20760	2,039.080	18.37	0.9576	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			19.90760	17.780	18.37	0.0424	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,710.12850	1,722.281	17.93	0.8947	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			62.02850	58.281	17.93	0.1053	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,385.18050	2,399.147	19.18	0.9485	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			28.88050	26.947	19.18	0.0515	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,176.22280	3,191.030	19.76	0.9812	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			9.92280	8.830	19.76	0.0188	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,602.62610	2,616.687	19.47	0.9555	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			25.32610	23.587	19.47	0.0445	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,264.51900	1,274.174	16.91	0.8177	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			117.21900	111.074	16.91	0.1823	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,021.06330	3,035.550	19.54	0.9747	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			13.76330	12.450	19.54	0.0253	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,978.40900	2,992.806	19.31	0.9692	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	09/05/2018	Foreign Exchange Option	15.63	Call		17.50900	16.006	19.31	0.0308	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		450.31070	451.826	14.13	0.5179	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		379.41070	365.026	14.13	0.4821	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		124.34160	118.101	16.97	0.1851	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,315.24160	1,324.901	16.97	0.8149	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,801.08690	1,812.886	17.95	0.8854	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		73.78690	69.686	17.95	0.1146	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,891.34020	1,903.455	18.06	0.8925	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		69.54020	65.655	18.06	0.1075	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		387.76510	373.319	14.13	0.4828	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		459.56510	461.119	14.13	0.5172	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,097.62090	3,112.190	19.13	0.9723	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		15.82090	14.390	19.13	0.0277	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,706.26350	1,717.583	17.71	0.8698	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		86.26350	81.583	17.71	0.1302	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,756.90300	2,770.653	19.05	0.9447	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		35.90300	33.653	19.05	0.0553	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,258.37000	1,266.875	16.61	0.7768	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		167.37000	159.875	16.61	0.2232	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,198.73790	3,213.298	18.69	0.9702	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		17.73790	16.298	18.69	0.0298	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		366.17090	353.304	14.75	0.4165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		674.47090	677.704	14.75	0.5835	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,658.44710	3,671.321	19.46	0.9718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		20.14710	16.921	19.46	0.0282	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		382.02960	368.788	14.64	0.4312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		640.32960	643.188	14.64	0.5688	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,435.09570	2,447.748	18.72	0.9087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		66.79570	63.348	18.72	0.0913	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		223.59170	214.628	16.09	0.2734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,121.89170	1,129.028	16.09	0.7266	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,463.54210	2,476.264	18.77	0.9107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		65.24210	61.864	18.77	0.0893	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		586.97360	570.272	13.55	0.5968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		345.27360	344.672	13.55	0.4032	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,762.31360	1,745.032	13.15	0.9580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		20.61360	19.432	13.15	0.0420	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		212.84150	204.193	16.22	0.2618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,171.14150	1,178.593	16.22	0.7382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		888.49050	869.894	12.60	0.7733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		146.79050	144.294	12.60	0.2267	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		395.23020	381.688	14.54	0.4432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		613.53020	616.088	14.54	0.5568	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		1,286.76570	1,268.503	11.84	0.9097	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		45.06570	42.903	11.84	0.0903	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		472.58600	457.498	14.05	0.5102	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	12.75	Put			480.88600	481.898	14.05	0.4898	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,805.74500	2,818.551	19.11	0.9339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			47.44500	44.151	19.11	0.0661	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,060.41810	2,072.003	18.07	0.8769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			92.11810	87.603	18.07	0.1231	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			296.71930	285.703	15.34	0.3494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			855.01930	860.104	15.34	0.6506	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,153.19600	2,165.075	18.23	0.8858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			84.89600	80.675	18.23	0.1142	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			330.87550	318.908	15.03	0.3830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			759.17550	763.308	15.03	0.6170	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			639.18430	621.934	13.35	0.6327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			297.48430	296.334	13.35	0.3673	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,795.89350	3,808.884	19.52	0.9755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			17.59350	14.484	19.52	0.0245	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,766.41110	3,779.376	19.51	0.9747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			18.11110	14.976	19.51	0.0253	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			317.25870	305.662	15.15	0.3697	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			795.55870	800.062	15.15	0.6303	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,834.38010	2,847.159	19.13	0.9357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			46.08010	42.759	19.13	0.0643	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			259.65970	249.701	15.70	0.3115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			977.95970	984.101	15.70	0.6885	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,443.24600	3,455.974	19.38	0.9649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			24.94600	21.574	19.38	0.0351	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			255.35070	245.505	15.74	0.3071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			993.65070	999.905	15.74	0.6929	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,644.55090	4,659.245	19.55	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			6.25090	4.845	19.55	0.0092	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			167.18540	159.995	16.87	0.2106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,425.48540	1,434.395	16.87	0.7894	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,739.08870	2,751.971	19.09	0.9295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			50.78870	47.571	19.09	0.0705	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			191.49430	183.503	16.50	0.2382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,279.79430	1,287.903	16.50	0.7618	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,687.86960	3,700.767	19.48	0.9726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			19.56960	16.367	19.48	0.0274	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			153.96290	147.211	17.06	0.1956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,512.26290	1,521.611	17.06	0.8044	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			189.95470	182.014	16.53	0.2365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,288.25470	1,296.414	16.53	0.7635	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,268.33740	4,282.370	19.55	0.9856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			10.03740	7.970	19.55	0.0144	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,545.38940	4,559.930	19.55	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			7.08940	5.530	19.55	0.0103	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			724.79240	706.859	13.05	0.6867	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	12.25	Put			233.09240	231.259	13.05	0.3133	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			204.32390	195.935	16.33	0.2524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,212.62390	1,220.335	16.33	0.7476	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,476.03840	4,490.463	19.55	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			7.73840	6.064	19.55	0.0112	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			135.39590	129.271	17.31	0.1745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,643.69590	1,653.671	17.31	0.8255	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			718.81000	700.916	13.07	0.6831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			237.11000	235.316	13.07	0.3169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			181.02070	173.367	16.66	0.2264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,339.32070	1,347.767	16.66	0.7736	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,923.64340	3,936.846	19.55	0.9786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			15.34340	12.446	19.55	0.0214	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			194.61380	186.525	16.46	0.2417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,262.91380	1,270.925	16.46	0.7583	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,189.37110	4,203.234	19.55	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			11.07110	8.834	19.55	0.0158	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,895.21140	1,906.217	17.77	0.8590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			106.91140	101.817	17.77	0.1410	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			251.12000	241.387	15.79	0.3027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,009.42000	1,015.787	15.79	0.6973	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			196.19410	188.057	16.44	0.2434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,254.49410	1,262.457	16.44	0.7566	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,615.92790	2,628.995	19.03	0.9205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			57.62790	54.595	19.03	0.0795	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			806.20740	787.838	12.79	0.7328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			184.50740	182.238	12.79	0.2672	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,084.06750	3,096.718	19.23	0.9497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			35.76750	32.318	19.23	0.0503	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,539.59760	2,552.497	18.90	0.9158	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			61.29760	58.097	18.90	0.0842	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			59.89040	56.754	18.95	0.0824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,568.19040	2,581.155	18.95	0.9176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			695.27110	677.545	13.15	0.6687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			253.57110	251.945	13.15	0.3313	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,808.37860	7,824.448	19.55	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.07860	0.048	19.55	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,331.16660	2,343.553	18.54	0.9009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			72.86660	69.153	18.54	0.0991	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			322.63290	310.887	15.10	0.3750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			780.93290	785.287	15.10	0.6250	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			4.15400	3.152	19.55	0.0062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,962.45400	4,977.552	19.55	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			4.10070	3.110	19.55	0.0061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,972.40070	4,987.510	19.55	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			4.20800	3.196	19.55	0.0063	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,952.50800	4,967.595	19.55	0.9937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,910.20370	2,922.759	19.29	0.9311	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			51.80370	48.359	19.29	0.0689	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,253.42930	1,260.875	16.38	0.7445	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			215.02930	206.475	16.38	0.2555	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,374.25770	3,386.918	19.81	0.9521	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			35.85770	32.518	19.81	0.0479	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,404.23250	1,412.528	16.72	0.7716	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			191.33250	183.528	16.72	0.2284	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,194.31220	1,201.206	16.18	0.7248	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			238.61220	229.506	16.18	0.2752	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,089.23230	1,095.451	15.90	0.6997	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			263.53230	253.751	15.90	0.3003	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			884.26610	865.709	12.75	0.7488	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			179.96610	177.408	12.75	0.2512	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,250.68960	1,257.485	16.26	0.7236	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			250.08960	240.985	16.26	0.2764	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			160.46040	153.792	17.38	0.1842	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,803.96040	1,813.292	17.38	0.8158	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,192.47090	3,204.694	19.66	0.9284	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			58.97090	55.194	19.66	0.0716	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,578.15730	1,586.478	16.98	0.7814	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			194.65730	186.978	16.98	0.2186	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,980.83030	2,992.950	19.33	0.9182	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			67.33030	63.450	19.33	0.0818	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,664.07830	1,672.663	17.14	0.7942	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			182.27830	174.963	17.14	0.2058	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,070.47490	3,082.460	19.48	0.9179	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			69.27490	65.360	19.48	0.0821	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,249.79540	1,256.159	16.20	0.7135	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			268.59540	259.059	16.20	0.2865	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,554.03390	3,566.306	20.30	0.9377	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			52.83390	49.206	20.30	0.0623	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			803.30800	786.511	13.23	0.6717	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			269.15190	259.983	16.30	0.2825	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,297.95190	1,304.683	16.30	0.7175	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,410.07070	3,423.314	20.09	0.9281	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			61.27070	58.614	20.09	0.0719	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			292.10800	291.211	13.23	0.3283	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,944.88700	1,954.149	17.53	0.8182	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			166.68700	160.149	17.53	0.1818	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,261.64670	3,273.378	19.75	0.9082	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			85.34670	81.178	19.75	0.0918	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,247.48510	1,253.245	16.08	0.6871	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			321.18510	311.045	16.08	0.3129	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,764.59960	3,776.735	20.69	0.9272	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			68.29960	64.535	20.69	0.0728	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			635.72040	620.501	14.19	0.5334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			581.92040	582.601	14.19	0.4666	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,943.17810	1,926.339	12.91	0.9381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			39.37810	38.439	12.91	0.0619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,390.45190	2,400.585	18.06	0.8426	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			154.25190	148.485	18.06	0.1574	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			797.84980	781.017	13.54	0.6290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			394.04980	393.117	13.54	0.3710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,329.49450	3,341.152	19.70	0.9035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			93.29450	89.052	19.70	0.0965	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,166.67400	3,178.175	19.39	0.8959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			100.47400	96.075	19.39	0.1041	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,233.62190	3,245.188	19.52	0.8991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			97.42190	93.088	19.52	0.1009	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			591.98110	577.333	14.40	0.5050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			648.18110	649.433	14.40	0.4950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,128.51600	1,133.408	15.71	0.6473	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			382.31600	371.308	15.71	0.3527	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			364.09880	353.428	15.86	0.3381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,190.29880	1,195.529	15.86	0.6619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			743.00560	726.637	13.74	0.5982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			449.20560	448.737	13.74	0.4018	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			458.18460	445.716	15.16	0.4111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			914.38460	917.816	15.16	0.5889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,271.93870	3,283.541	19.59	0.9009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			95.73870	91.441	19.59	0.0991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			723.96570	707.781	13.82	0.5872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			470.16570	469.881	13.82	0.4128	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			491.36030	478.290	14.95	0.4354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			837.56030	840.390	14.95	0.5646	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,473.78340	3,485.567	19.96	0.9096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			87.58340	83.467	19.96	0.0904	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,175.62320	4,188.281	20.78	0.9375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			59.42320	56.181	20.78	0.0625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			181.43270	174.904	17.69	0.1824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,147.63270	2,157.004	17.69	0.8176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			183.65760	177.068	17.66	0.1844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,129.85760	2,139.168	17.66	0.8156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,282.42880	1,264.049	12.41	0.8297	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			128.62880	126.149	12.41	0.1703	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			182.54130	175.983	17.67	0.1834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,138.74130	2,148.083	17.67	0.8166	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,424.78490	3,436.735	19.87	0.9014	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			98.08490	94.135	19.87	0.0986	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,244.08730	1,250.201	15.97	0.6659	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	28/09/2018	Foreign Exchange Option	13.80	Call			367.38730	357.601	15.97	0.3341	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,955.02520	3,967.475	20.77	0.9216	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			78.32520	74.875	20.77	0.0784	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,800.83930	1,808.870	17.00	0.7478	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			281.33930	273.670	17.00	0.2522	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,291.58030	2,301.018	17.72	0.8076	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			208.98030	202.718	17.72	0.1924	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,603.43020	3,614.978	19.99	0.8937	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			114.33020	110.078	19.99	0.1063	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,241.09140	1,246.576	15.84	0.6438	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			421.99140	411.676	15.84	0.3562	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,128.78640	4,140.968	20.67	0.9158	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			89.68640	86.068	20.67	0.0842	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,924.37660	3,937.735	20.56	0.9035	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			103.87660	101.435	20.56	0.0965	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			188.05350	185.564	12.69	0.2087	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,277.55350	1,259.264	12.69	0.7913	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			416.07000	405.942	15.92	0.3493	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,286.57000	1,292.242	15.92	0.6507	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,108.47980	2,117.272	17.39	0.7782	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			251.77980	244.772	17.39	0.2218	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,793.58730	3,806.725	20.17	0.8885	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			126.28730	123.425	20.17	0.1115	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,238.68050	1,243.830	15.74	0.6257	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			471.38050	460.530	15.74	0.3743	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,370.22600	4,382.439	20.52	0.9163	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			92.92600	89.139	20.52	0.0837	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,126.64230	1,131.051	15.45	0.5939	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			528.34230	516.751	15.45	0.4061	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,830.85930	2,841.013	18.33	0.8338	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			192.55930	186.713	18.33	0.1662	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			262.00210	254.840	17.52	0.2192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,275.10210	2,284.040	17.52	0.7808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			260.72060	253.582	17.53	0.2183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,283.82060	2,292.782	17.53	0.7817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,289.75220	4,301.948	20.44	0.9070	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			106.65220	102.748	20.44	0.0930	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			768.65360	753.985	14.32	0.5454	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			671.75360	673.185	14.32	0.4546	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			259.44650	252.332	17.55	0.2173	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,292.54650	2,301.532	17.55	0.7827	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,982.69920	3,996.300	20.29	0.8839	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			138.89920	136.400	20.29	0.1161	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,235.21670	1,240.086	15.63	0.6087	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			521.41670	510.186	15.63	0.3913	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,591.48210	4,602.478	20.33	0.9163	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	31/12/2018	Foreign Exchange Option	17.58	Call			97.68210	92.578	20.33	0.0837	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,274.27980	2,282.420	17.46	0.7478	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			340.67980	331.221	17.46	0.2522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			358.95620	348.832	17.74	0.2516	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,440.95620	2,449.731	17.74	0.7484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			599.61320	585.907	16.06	0.3950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,421.61320	1,426.807	16.06	0.6050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			357.54440	347.460	17.75	0.2507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,449.54440	2,458.360	17.75	0.7493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			356.13980	346.090	17.76	0.2498	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,458.13980	2,466.990	17.76	0.7502	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			673.54430	657.687	16.53	0.3932	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,661.34430	1,667.787	16.53	0.6068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			678.36060	662.421	16.51	0.3957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,646.16060	1,652.521	16.51	0.6043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			675.94690	660.045	16.52	0.3945	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,653.74690	1,660.145	16.52	0.6055	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,736.05770	2,748.271	17.96	0.6738	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			656.25620	639.205	17.97	0.3254	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,744.35620	2,756.605	17.97	0.6746	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			659.66560	642.543	17.95	0.3270	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,727.76560	2,739.943	17.95	0.6730	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,491.68720	6,509.588	20.85	0.8779	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			223.58720	212.188	20.85	0.1221	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			657.95770	640.871	17.96	0.3262	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,108.22770	1,083.513	17.35	0.4435	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,167.62770	2,176.613	17.35	0.5565	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,113.44240	1,088.646	17.33	0.4453	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,152.84240	2,161.746	17.33	0.5547	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,110.82650	1,086.071	17.34	0.4444	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,160.22650	2,169.171	17.34	0.5556	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,293.66690	2,304.238	17.56	0.5580	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,145.06690	1,121.238	17.56	0.4420	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,236.64400	1,212.258	17.57	0.4573	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,270.04400	2,280.858	17.57	0.5427	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,241.99140	1,217.526	17.55	0.4589	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,255.39140	2,266.126	17.55	0.5411	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,239.30900	1,214.893	17.56	0.4581	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,262.70900	2,273.493	17.56	0.5419	0.00	0	0
<b>Total \$ / R Option</b>												<b>75,789,828.68</b>	<b>132,450</b>	<b>3,688,312</b>
<b>Total \$ / R</b>												<b>748,271,640.48</b>	<b>185,966</b>	<b>5,187,341</b>
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.56050		12.57660			0.0000	0.00	0	555
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.72560		12.74170			0.0000	0.00	0	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.88790		12.90380			0.0000	0.00	0	8

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			13.04080		13.05690			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.36990		13.39220			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>610</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			5,924.44410	5,343.060	17.11	0.1214	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			120,264.44410	121,293.060	17.11	0.8786	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			5,840.71710	5,265.847	17.13	0.1198	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			121,180.71710	122,215.847	17.13	0.8802	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			6,009.45580	5,421.384	17.08	0.1230	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			119,349.45580	120,371.384	17.08	0.8770	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			17,673.62850	16,922.373	16.72	0.2216	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			136,503.62850	137,362.373	16.72	0.7784	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			17,533.26730	16,786.764	16.74	0.2200	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			137,363.26730	138,226.764	16.74	0.7800	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			17,815.03880	17,059.259	16.70	0.2232	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			135,645.03880	136,499.259	16.70	0.7768	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			30,799.58070	29,846.450	16.40	0.2916	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			141,419.58070	142,056.450	16.40	0.7084	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			30,619.21350	29,670.288	16.42	0.2901	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			142,239.21350	142,880.288	16.42	0.7099	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			30,980.88010	30,023.901	16.38	0.2931	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			140,600.88010	141,233.901	16.38	0.7069	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			239,783.78600	240,709.175	17.70	0.7938	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			24,711.61940	24,022.783	17.67	0.2080	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			238,021.61940	238,942.783	17.67	0.7920	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			24,592.53580	23,905.634	17.69	0.2071	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			238,902.53580	239,825.634	17.69	0.7929	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			24,473.78600	23,789.175	17.70	0.2062	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			67,594.68530	66,004.535	16.52	0.3945	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			165,374.68530	166,014.535	16.52	0.6055	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			67,354.42780	65,768.704	16.53	0.3932	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			166,134.42780	166,778.704	16.53	0.6068	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			67,836.06220	66,242.093	16.51	0.3957	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			164,616.06220	165,252.093	16.51	0.6043	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>610</b>
£ / R	On	31/01/2018			16.89400		16.87940			0.0000	0.00	0	10
£ / R	On	01/03/2018			16.98380		16.97450			0.0000	0.00	0	17
£ / R	On	15/03/2018			17.02690		17.01740			0.0000	0.00	0	38
£ / R	On	19/03/2018			17.03960		17.03010			0.0000	17,209,996.00	1,010	181,341
£ / R	On	18/06/2018			17.32340		17.31300			0.0000	0.00	0	7,457
£ / R	On	17/09/2018			17.60720		17.59600			0.0000	0.00	0	4,164
£ / R	On	14/12/2018			17.88020		17.86850			0.0000	0.00	0	886
£ / R	On	14/06/2019			18.47540		18.46760			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>17,209,996.00</b>	<b>1,010</b>	<b>193,913</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		4.03650	3.863	21.46	0.0132		0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		2,034.63650	2,019.863	21.46	0.9868		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		17.72740	16.423	18.56	0.0366		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,273.22740	2,262.623	18.56	0.9634		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,073.55270	2,062.032	17.96	0.9289		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		40.95270	38.932	17.96	0.0711		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		360.27510	354.584	14.99	0.4476		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		550.17510	534.984	14.99	0.5524		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		356.57010	350.872	15.01	0.4441		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		556.47010	541.272	15.01	0.5559		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		364.01360	358.327	14.98	0.4511		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		543.91360	528.727	14.98	0.5489		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		451.72410	446.468	14.66	0.5273		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		421.62410	406.868	14.66	0.4727		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,122.94080	3,113.377	19.47	0.9751		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		13.04080	12.977	19.47	0.0249		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,019.11540	2,007.535	17.79	0.9179		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		49.21540	47.135	17.79	0.0821		0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		478.09340	470.400	15.64	0.3948		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,065.09340	1,047.000	15.64	0.6052		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		475.02020	467.343	15.65	0.3928		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,072.02020	1,053.943	15.65	0.6072		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		481.18520	473.471	15.62	0.3968		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,058.18520	1,040.071	15.62	0.6032		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		617.11970	609.011	15.19	0.4794		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		804.11970	785.611	15.19	0.5206		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,180.81850	3,167.457	18.30	0.9028		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		93.81850	90.856	18.30	0.0972		0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		642.02600	634.815	15.66	0.4142		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,306.02600	1,287.615	15.66	0.5858		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		648.38000	641.151	15.65	0.4174		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,292.38000	1,273.951	15.65	0.5826		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		645.19560	637.976	15.65	0.4158		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,299.19560	1,280.776	15.65	0.5842		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,192.91780	1,175.659	15.33	0.5052		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		947.56570	942.004	15.34	0.4933		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,199.06570	1,181.804	15.34	0.5067		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		943.72800	938.163	15.35	0.4919		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,205.22800	1,187.963	15.35	0.5081		0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		951.41780	945.859	15.33	0.4948		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,264.02600	1,254.188	15.14	0.5164		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,436.42600	1,418.788	15.14	0.4836		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,271.94390	1,262.102	15.13	0.5187		0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,424.34390	1,406.702	15.13	0.4813		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			1,267.97470	1,258.139	15.14	0.5176	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,430.37470	1,412.739	15.14	0.4824	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>17,209,996.00</b>	<b>1,010</b>	<b>197,413</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11303		0.11323			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11514		0.11534			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11730		0.11751			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12729		0.12761			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			124.88460	110.280	17.85	0.2283	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			801.88460	807.580	17.85	0.7717	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			22.96200	16.155	18.77	0.0446	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,699.96200	1,713.455	18.77	0.9554	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			486.23250	460.965	14.92	0.6760	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			163.23250	158.265	14.92	0.3240	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			158.84420	143.160	19.43	0.1879	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,624.74420	1,629.360	19.43	0.8121	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			81.89890	71.719	21.76	0.0978	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,547.79890	2,557.920	21.76	0.9022	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			359.68600	333.883	17.60	0.3823	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			825.58600	820.083	17.60	0.6177	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			1,249.30000	1,269.600		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			2,249.30000	2,269.600		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			249.30000	269.600		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,111.42990	1,058.293	19.47	0.5101	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,350.92990	1,329.493	19.47	0.4899	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			816.13700	773.002	20.70	0.3966	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,055.63700	2,044.202	20.70	0.6034	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,520.55500	1,460.179	17.99	0.6488	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			760.05500	731.379	17.99	0.3512	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
€ / R	On	30/01/2018	Foreign Exchange Future			15.02280		14.96290			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.03730		14.97920			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.08480		15.03290			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.12570		15.07340			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.17300		15.12050			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.18610		15.13370			0.0000	183,630,321.20	12,092	97,194

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			15.21940		15.16660			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.48080		15.42700			0.0000	15,480,800.00	1,000	8,465
€ / R	On	17/09/2018	Foreign Exchange Future			15.78190		15.72650			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.07450		16.01810			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.70010		16.65230			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>199,111,121.20</b>	<b>13,092</b>	<b>265,759</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,046.85610	986.252	15.79	0.9583	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			9.75610	9.052	15.79	0.0417	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			5.51400	3.654	14.84	0.0190	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			984.71400	1,040.954	14.84	0.9810	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			840.22400	778.548	14.29	0.9282	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			19.42400	15.848	14.29	0.0718	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,524.91490	1,466.628	18.51	0.9830	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			4.11490	3.928	18.51	0.0170	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,071.26110	1,018.253	15.54	0.9016	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			34.16110	33.053	15.54	0.0984	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,368.63190	1,312.187	15.35	0.9245	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			32.03190	27.887	15.35	0.0755	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,917.43300	1,862.659	17.06	0.9426	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			27.93300	25.658	17.06	0.0574	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			4.90630	3.342	15.69	0.0095	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			33.32010	27.301	13.14	0.0705	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,167.02010	1,213.401	13.14	0.9295	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,898.36530	1,844.122	16.95	0.9354	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			32.06530	30.222	16.95	0.0646	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,327.46090	1,273.051	15.78	0.8632	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			393.93590	408.847	13.02	0.5751	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			310.23590	272.747	13.02	0.4249	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			370.36270	384.026	13.11	0.5514	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			336.66270	297.926	13.11	0.4486	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,138.60630	2,189.442	15.69	0.9905	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			224.89170	192.376	12.71	0.3396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			500.07230	520.550	12.67	0.6698	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			216.37230	184.450	12.67	0.3302	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,427.64810	1,373.023	15.97	0.8808	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			61.34810	59.123	15.97	0.1192	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			71.16090	69.151	15.78	0.1368	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			494.30640	514.489	12.69	0.6651	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			220.60640	188.389	12.69	0.3349	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			488.59170	508.476	12.71	0.6604	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,077.47750	2,023.356	17.18	0.9355	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			34.07750	32.756	17.18	0.0645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			518.76180	532.009	13.32	0.5118	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			591.76180	551.209	13.32	0.4882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			514.89910	527.973	13.34	0.5089	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	15.51	Put			597.89910	557.173	13.34	0.4911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			522.64890	536.069	13.31	0.5148	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			585.64890	545.269	13.31	0.4852	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,468.53300	1,509.951	10.88	0.9236	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			51.53300	39.151	10.88	0.0764	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,444.37740	2,494.871	13.92	0.9746	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			17.37740	14.071	13.92	0.0254	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,267.62030	1,304.974	11.33	0.8747	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			90.62030	74.174	11.33	0.1253	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			357.29000	363.408	14.21	0.3798	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			930.29000	882.608	14.21	0.6202	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,208.41180	6,154.627	20.58	0.9919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.41180	5.426	20.58	0.0081	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,503.47010	1,545.577	10.81	0.9305	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			46.47010	34.777	10.81	0.0695	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			258.02360	260.372	14.97	0.2873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,271.02360	1,219.572	14.97	0.7127	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,232.86360	3,177.169	17.70	0.9361	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			49.86360	47.969	17.70	0.0639	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,710.37920	1,755.478	11.22	0.9498	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			33.37920	24.678	11.22	0.0502	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			627.22030	645.513	12.95	0.5866	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			450.22030	414.713	12.95	0.4134	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,138.75360	5,085.129	20.58	0.9785	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			15.75360	15.929	20.58	0.0215	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			604.91040	616.343	13.76	0.4745	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			878.41040	834.443	13.76	0.5255	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,939.28480	5,882.003	20.10	0.9653	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			328.39800	331.175	15.37	0.2834	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,703.63400	1,651.052	15.36	0.7153	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			782.23790	740.138	13.55	0.4930	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,936.00570	3,878.557	18.65	0.9060	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			102.50570	100.457	18.65	0.0940	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,604.29250	1,644.712	11.86	0.8624	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			127.79250	112.812	11.86	0.1376	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			35.78480	33.903	20.10	0.0347	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			658.73790	672.038	13.55	0.5070	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,711.89800	1,659.275	15.37	0.7166	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			326.67710	329.410	15.39	0.2820	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,720.17710	1,667.510	15.39	0.7180	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			330.13400	332.952	15.36	0.2847	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,242.14100	2,188.650	15.82	0.7362	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			363.32070	366.303	15.80	0.2659	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,225.22070	2,171.803	15.80	0.7341	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			361.77690	364.720	15.81	0.2648	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,233.67690	2,180.220	15.81	0.7352	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	Call			360.24100	363.150	15.82	0.2638	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,060.84810	1,068.958	14.50	0.5098	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,288.54810	1,248.858	14.50	0.4902	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,067.89850	1,076.161	14.48	0.5124	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,275.59850	1,236.061	14.48	0.4876	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,064.36660	1,072.557	14.49	0.5111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,282.06660	1,242.457	14.49	0.4889	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>895,249</b>
<b>Total € / R</b>												<b>199,111,121.20</b>	<b>13,092</b>	<b>1,161,008</b>
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.81070		9.77020			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.86720		9.83310			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.89440		9.85990			0.0000	0.00	0	18,200
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.02400		9.98950			0.0000	0.00	0	5,012
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.15440		10.11850			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.27550		10.24160			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.53640		10.50780			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>34,475</b>
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			909.83540	869.365	25.86	0.9991	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.03540	0.065	25.86	0.0009	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			742.34520	708.838	14.52	0.8933	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			25.44520	26.038	14.52	0.1067	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			302.31560	277.273	12.97	0.5649	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			158.86310	168.115	13.00	0.4283	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			308.96310	283.715	13.00	0.5717	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			165.63310	175.297	12.94	0.4420	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			295.73310	270.897	12.94	0.5580	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			162.21560	171.673	12.97	0.4351	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			177.81020	185.286	13.98	0.3233	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			688.31020	661.286	13.98	0.6767	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			175.55370	182.938	14.00	0.3200	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			696.05370	668.938	14.00	0.6800	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			180.08900	187.660	13.96	0.3267	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			680.58900	653.660	13.96	0.6733	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,168.13000	1,138.554	14.83	0.7519	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			165.00520	171.375	14.85	0.2461	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,176.50520	1,146.975	14.85	0.7539	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			168.27160	174.549	14.81	0.2501	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,159.77160	1,130.149	14.81	0.7499	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			166.63000	172.954	14.83	0.2481	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			194.16360	200.515	15.00	0.2449	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,422.56360	1,395.015	15.00	0.7551	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			192.60760	198.907	15.02	0.2432	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,431.00760	1,403.407	15.02	0.7568	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			191.06190	197.315	15.03	0.2416	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,439.46190	1,411.815	15.03	0.7584	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			465.11360	475.635	13.34	0.4242	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			957.31360	939.235	13.34	0.5758	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			462.18170	472.654	13.35	0.4221	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			964.38170	946.254	13.35	0.5779	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			459.26460	469.693	13.37	0.4200	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			971.46460	953.293	13.37	0.5800	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>34,475</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.02050		10.08210			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.16080		10.22260			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			244.45870	210.542	13.66	0.4781	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			232.35870	260.042	13.66	0.5219	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			239.83340	206.534	13.69	0.4714	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			237.73340	266.034	13.69	0.5286	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			249.14940	214.614	13.63	0.4848	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			227.04940	254.114	13.63	0.5152	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			187.02900	166.605	15.11	0.2801	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			784.42900	825.805	15.11	0.7199	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			184.86820	164.630	15.13	0.2773	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			792.26820	833.830	15.13	0.7227	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			189.21570	168.603	15.09	0.2829	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			776.61570	817.803	15.09	0.7171	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.95220		12.93610			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.21700		13.20030			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.48850		13.46920			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.58580		14.57870			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			43.44120	40.084	15.69	0.1000	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,257.34120	1,237.884	15.69	0.9000	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			42.74370	39.400	15.71	0.0984	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,266.64370	1,247.200	15.71	0.9016	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			44.14940	40.781	15.67	0.1015	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,248.04940	1,228.581	15.67	0.8985	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			134.11380	131.262	15.36	0.1877	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			1,463.81380	1,444.262	15.36	0.8123	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			132.64730	129.833	15.37	0.1860	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,472.34730	1,452.833	15.37	0.8140	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			131.19550	128.418	15.38	0.1843	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,480.89550	1,461.418	15.38	0.8157	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			1,570.80000	1,551.500		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			1,580.80000	1,561.500		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			1,560.80000	1,541.500		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,103.21650	1,092.700	14.55	0.4896	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			948.94140	945.528	14.53	0.5135	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,090.24140	1,079.728	14.53	0.4865	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			945.41770	942.006	14.54	0.5119	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,096.71770	1,086.206	14.54	0.4881	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			941.91650	938.500	14.55	0.5104	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92520		1.92260			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.94050		1.93800			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95560		1.95290			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00000		1.99780			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			426.83060	428.024	13.71	0.4948	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			500.83060	476.024	13.71	0.5052	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			387.11480	386.186	13.82	0.4603	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			561.11480	534.186	13.82	0.5397	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			469.93020	473.357	13.60	0.5301	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			443.93020	421.357	13.60	0.4699	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			434.95780	433.513	14.75	0.3575	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,254.95780	1,228.514	14.75	0.6425	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			409.38380	407.839	14.87	0.3402	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,329.38380	1,302.839	14.87	0.6598	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			462.13230	460.812	14.63	0.3755	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,182.13230	1,155.812	14.63	0.6245	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,771.00000	1,744.000		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			1,871.00000	1,844.000		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			1,971.00000	1,944.000		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			1,441.01520	1,439.204	14.14	0.5572	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			1,263.01520	1,239.204	14.14	0.4428	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,399.29180	1,397.308	14.21	0.5455	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,321.29180	1,297.308	14.21	0.4545	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,483.97150	1,482.360	14.07	0.5691	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,205.97150	1,182.360	14.07	0.4309	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			2.05000		2.04250			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.09120		2.08340			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.13270		2.12440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.35430		2.34890			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			135.98070	141.112	16.50	0.1843	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,610.98070	1,541.112	16.50	0.8157	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			163.94990	170.447	16.22	0.2166	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,438.94990	1,370.447	16.22	0.7834	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			149.31960	155.095	16.36	0.1999	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,524.31960	1,455.095	16.36	0.8001	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,758.15030	1,691.424	16.01	0.6966	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			372.79690	382.960	16.13	0.2904	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,838.79690	1,770.960	16.13	0.7096	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			412.61480	425.061	15.90	0.3170	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,678.61480	1,613.061	15.90	0.6830	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			392.15030	403.424	16.01	0.3034	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			2,256.00000	2,173.000		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			2,356.00000	2,273.000		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			2,456.00000	2,373.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,719.89560	2,743.909	14.09	0.7337	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			730.89560	700.909	14.09	0.2663	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,660.34200	2,683.532	14.17	0.7239	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			771.34200	740.532	14.17	0.2761	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,780.66190	2,805.509	14.02	0.7436	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			691.66190	662.509	14.02	0.2564	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.60790		1.61010			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.63200		1.63420			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65510		1.65730			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			1.78880		1.79290			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			85.01450	76.349	16.36	0.1376	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,384.01450	1,397.349	16.36	0.8624	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			75.45420	67.457	16.55	0.1232	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,474.45420	1,488.457	16.55	0.8768	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			95.82330	86.448	16.18	0.1536	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,294.82330	1,307.448	16.18	0.8464	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			258.34860	246.388	15.97	0.2527	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,516.34860	1,526.388	15.97	0.7473	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			240.93220	229.451	16.10	0.2379	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,598.93220	1,609.451	16.10	0.7621	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			277.07300	264.622	15.84	0.2684	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,435.07300	1,444.622	15.84	0.7316	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,027.00000	2,049.000		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			1,827.00000	1,849.000		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			1,927.00000	1,949.000		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			1,202.90120	1,209.727	15.40	0.4406	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,518.21230	1,483.050	15.22	0.5838	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,089.21230	1,095.050	15.22	0.4162	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,474.40260	1,439.731	15.31	0.5715	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,145.40260	1,151.731	15.31	0.4285	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,431.90120	1,397.727	15.40	0.5594	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.12050		0.12030			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11960		0.11960			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11940		0.11880			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11830		0.11890			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.57160		1.56900			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59760		1.59490			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62350		1.62080			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70330		1.70150			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.08080		9.03740			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.19350		9.14940			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.30710		9.26210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.02620		9.98800			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			87.74610	95.508	14.87	0.2764	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			500.34610	464.708	14.87	0.7236	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			85.81290	93.401	14.91	0.2714	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			508.41290	472.601	14.91	0.7286	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			89.72260	97.661	14.84	0.2815	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			492.32260	456.862	14.84	0.7185	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			136.93020	145.496	15.45	0.2683	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			827.53020	791.996	15.45	0.7317	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			135.16470	143.620	15.47	0.2654	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			835.76470	800.120	15.47	0.7346	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			138.71960	147.397	15.42	0.2713	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			819.31960	783.897	15.42	0.7287	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			667.90000	622.900		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			677.90000	632.900		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			657.90000	612.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			634.15360	610.535	13.98	0.4415	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			697.91550	712.410	13.99	0.5561	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			639.91550	616.210	13.99	0.4439	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			706.41160	721.080	13.96	0.5609	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			628.41160	604.880	13.96	0.4391	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			702.15360	716.735	13.98	0.5585	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.26770		1.27060			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27810		1.28430			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28710		1.29980			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37880		1.38470			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	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			294.00000	323.000		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			394.00000	423.000		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			494.00000	523.000		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			357.00000	419.000		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			457.00000	519.000		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			257.00000	319.000		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			702.00000	829.000		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			802.00000	929.000		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			602.00000	729.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			647.00000	588.000		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			547.00000	488.000		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			747.00000	688.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35660		1.35410			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36130		1.35880			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36620		1.36360			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20900		1.20330			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21650		1.21070			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22460		1.21870			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,654.01000		22,616.19000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.45150		9.44310			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.59250		9.58340			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.73530		9.72360			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			10.56250		10.55900			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			69.30950	67.060	14.50	0.2083	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			586.20950	575.560	14.50	0.7917	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			67.70570	65.480	14.53	0.2042	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			594.60570	583.980	14.53	0.7958	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			70.94920	68.677	14.48	0.2125	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			577.84920	567.177	14.48	0.7875	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			171.31020	169.484	14.29	0.3080	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			687.91020	676.984	14.29	0.6920	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			169.11210	167.276	14.31	0.3047	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			695.71210	684.776	14.31	0.6953	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			173.53770	171.688	14.26	0.3114	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			680.13770	669.188	14.26	0.6886	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			276.40000	264.700		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			286.40000	274.700		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			266.40000	254.700		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			966.07730	960.998	12.99	0.6690	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			397.07730	388.498	12.99	0.3310	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			960.58980	955.480	13.00	0.6666	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			401.58980	392.980	13.00	0.3334	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			955.13470	950.004	13.01	0.6642	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			406.13470	397.504	13.01	0.3358	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.25450		3.24220			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.21000		3.19630			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.16120		3.15020			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.13240		3.15210			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			7.32660	7.288	13.23	0.0876	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			285.12660	272.788	13.23	0.9124	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			6.66150	6.592	13.26	0.0804	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			294.46150	282.092	13.26	0.9196	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			8.05230	8.050	13.20	0.0954	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			275.85230	263.550	13.20	0.9046	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			11.49970	11.760	14.24	0.0880	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			475.19970	461.760	14.24	0.9120	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			10.90640	11.132	14.27	0.0839	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			484.60640	471.132	14.27	0.9161	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			12.12460	12.421	14.21	0.0922	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			465.82460	452.421	14.21	0.9078	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			209.80000	198.800		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			219.80000	208.800		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			199.80000	188.800		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			95.16270	87.955	14.88	0.2793	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			473.06270	485.555	14.88	0.7207	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			93.24890	86.149	14.91	0.2746	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			481.14890	493.749	14.91	0.7254	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			97.11850	89.802	14.85	0.2842	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			465.01850	477.402	14.85	0.7158	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.24660		1.25400			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22660		1.23360			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20770		1.21460			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>888 802 929.00</b>	<b>67,618</b>	<b>1,997,521</b>
<b>Total Options</b>												<b>75 789 828.68</b>	<b>132,450</b>	<b>4,587,061</b>
<b>Grand Total:</b>												<b>964,592,757.68</b>	<b>200,068</b>	<b>6,584,582</b>