



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2018 Foreign Exchange Future			11.96640		11.95840			0.0000	0.00	0	145,615
\$ / R On 01/02/2018 Foreign Exchange Future			11.96640		11.95840			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.96640		11.96020			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.97380		11.96760			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.97750		11.97130			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.97930		11.97310			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.98470		11.97850			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.98650		11.98030			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			11.99010		11.98390			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			11.99190		11.98570			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.01350		12.00730			0.0000	0.00	0	3,186
\$ / R On 01/03/2018 Foreign Exchange Future			12.01530		12.00880			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.01700		12.01030			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.04020		12.03010			0.0000	2,769,246.00	230	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			12.04730		12.03620			0.0000	1,634,529,474.80	135,676	799,090
\$ / R On 22/03/2018 Foreign Exchange Future			12.05270		12.04080			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.06510		12.05140			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.11060		12.10200			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.11230		12.10410			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.12100		12.11430			0.0000	0.00	0	117
\$ / R On 09/05/2018 Foreign Exchange Future			12.13650		12.12960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Future			12.13990		12.13300			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.14500		12.13810			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.14670		12.13980			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.15180		12.14490			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.17410		12.16700			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.20480		12.19760			0.0000	18,075,308.80	1,481	185,136
\$ / R	On	29/06/2018	Foreign Exchange Future			12.22360		12.21630			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.22870		12.22140			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.23560		12.22820			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.25950		12.25200			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.26640		12.25880			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.26810		12.26050			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.27830		12.27070			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.29000		12.28220			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.29990		12.29220			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.32980		12.32200			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.35800		12.35010			0.0000	24,950,802.00	2,019	6,533
\$ / R	On	28/09/2018	Foreign Exchange Future			12.37620		12.36840			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.42100		12.41310			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.42760		12.41970			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.43090		12.42300			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.43910		12.43110			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.45230		12.44400			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.48010		12.47140			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.49820		12.48910			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.50310		12.49390			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.53100		12.52140			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.60420		12.59390			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.66150		12.65120			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.81410		12.80400			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.12980		13.11990			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.48800		13.47450			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.58280		13.56770			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.68170		13.66500			0.0000	0.00	0	0
Total \$ / R Future												1,680,324,831.60	139,406	1,251,906
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.01420	0.007	51.87	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,291.61420	1,283.607	51.87	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,291.61200	2,283.603	81.70	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.01200	0.003	81.70	0.0000	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.01480	0.008	50.38	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			6.67020	1.271	20.57	0.0261	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			47.20900	33.705	16.05	0.4479	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			3.06240	0.306	22.45	0.0067	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			364.66240	353.906	22.45	0.9933	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,341.61360	1,333.606	53.37	0.9999	0.00	0	40,904

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.01360	0.006	53.37	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			268.27020	254.871	20.57	0.9739	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			230.81190	215.860	19.82	0.9555	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,941.61150	1,933.603	71.26	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.01150	0.003	71.26	0.0000	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			55.19020	42.448	15.68	0.5276	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			56.79020	36.048	15.68	0.4724	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Put			68.80900	47.305	16.05	0.5521	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			2.27440	0.176	23.21	0.0039	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.01540	0.009	49.19	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,201.61540	1,193.609	49.19	0.9999	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			453.18750	443.689	24.15	0.9980	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			1.58750	0.089	24.15	0.0020	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			9.21190	2.260	19.82	0.0445	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			841.71250	833.610	36.00	0.9998	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.01280	0.005	56.35	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,441.61280	1,433.605	56.35	0.9999	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			5.25620	0.826	21.14	0.0174	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			296.85620	284.426	21.14	0.9826	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			403.87440	393.776	23.21	0.9961	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,241.61480	1,233.608	50.38	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.01400	0.007	52.47	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,311.61400	1,303.607	52.47	0.9999	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2,041.61150	2,033.603	74.24	1.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.01150	0.003	74.24	0.0000	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			0.11250	0.010	36.00	0.0002	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,831.72960	3,823.622	100.00	0.9999	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.12960	0.022	100.00	0.0001	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,921.70000	3,913.616	100.00	0.9999	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.10000	0.016	100.00	0.0001	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,561.84340	3,553.656	100.00	0.9997	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.24340	0.056	100.00	0.0003	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1.15990	0.539	26.92	0.0070	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			612.75990	604.139	26.92	0.9930	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,261.74380	3,253.670	94.47	0.9997	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.14380	0.070	94.47	0.0003	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.03680	0.022	33.60	0.0003	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,081.63680	1,073.622	33.60	0.9997	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,191.61740	1,183.612	35.16	0.9998	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.01740	0.012	35.16	0.0002	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			474.22390	466.243	21.99	0.9711	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			4.42390	2.643	21.99	0.0289	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,832.44630	1,826.229	29.18	0.9998	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.04630	0.029	29.18	0.0002	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.39020	0.218	24.17	0.0019	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,232.79020	1,226.418	24.17	0.9981	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.04890	0.040	26.98	0.0003	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,888.74890	1,882.540	26.98	0.9997	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,078.83070	3,072.600	43.52	0.9995	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.13070	0.100	43.52	0.0005	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,189.41560	1,183.024	22.49	0.9960	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.71560	0.524	22.49	0.0040	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			454.56580	444.542	16.05	0.9060	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			17.66580	13.842	16.05	0.0940	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			166.57080	154.916	14.64	0.5912	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			89.67080	84.216	14.64	0.4088	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			0.00000	267.484	15.24	0.7819	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			0.00000	38.184	15.24	0.2181	1,145,529.00	30,000	30,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,921.56820	1,915.353	23.24	0.9996	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.06820	0.053	23.24	0.0004	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.12190	0.094	22.60	0.0007	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,771.62190	1,765.394	22.60	0.9993	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,219.72990	2,213.519	23.72	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.02990	0.019	23.72	0.0001	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,196.20020	2,189.953	23.49	0.9996	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.10020	0.053	23.49	0.0004	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,214.45330	2,208.186	23.76	0.9995	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.15330	0.086	23.76	0.0005	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,173.69420	2,167.298	21.65	0.9964	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.99420	0.798	21.65	0.0036	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,795.24420	1,788.569	20.55	0.9910	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			2.54420	2.069	20.55	0.0090	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			560.65630	549.176	16.54	0.7962	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			67.95630	62.676	16.54	0.2038	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,497.25850	1,489.770	19.65	0.9793	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			6.05850	5.070	19.65	0.0207	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			7.83760	6.607	19.38	0.0265	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,399.03760	1,391.307	19.38	0.9735	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,398.32960	1,390.338	19.38	0.9713	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			8.62960	7.338	19.38	0.0287	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,302.15510	2,291.760	20.21	0.9928	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			2.25510	1.960	20.21	0.0072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.02710	0.023	27.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,463.82710	5,452.723	27.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.02650	0.023	27.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,473.82650	5,462.723	27.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.02780	0.024	27.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			124.29810	120.455	15.96	0.2854	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			229.52270	216.456	14.31	0.4467	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			354.00640	353.593	14.02	0.6369	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			167.80640	156.293	14.02	0.3631	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			516.43420	519.689	13.46	0.7881	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			80.23420	72.389	13.46	0.2119	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			558.09810	543.155	15.96	0.7146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			76.28170	72.837	16.90	0.1856	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			592.40580	597.194	13.23	0.8396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			56.20580	49.894	13.23	0.1604	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			197.16750	193.722	15.00	0.4190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			360.96750	346.422	15.00	0.5810	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			285.72270	283.756	14.31	0.5533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			394.93960	380.233	15.18	0.6086	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			967.09220	953.044	17.50	0.8658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			53.29220	50.344	17.50	0.1342	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.35280	0.317	27.03	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,354.15280	4,343.017	27.03	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			790.08170	775.537	16.90	0.8144	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,197.99470	1,184.589	18.25	0.9112	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			83.44520	79.892	16.75	0.2010	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			747.24520	732.592	16.75	0.7990	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,339.10260	1,326.111	18.53	0.9325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			25.30260	23.412	18.53	0.0675	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			181.13960	177.533	15.18	0.3914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,207.39860	1,194.018	18.28	0.9126	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,386.07810	2,374.706	19.96	0.9928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.27810	2.006	19.96	0.0072	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,636.63950	1,624.390	18.94	0.9636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			12.83950	11.690	18.94	0.0364	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			34.19470	31.889	18.25	0.0888	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			2.05310	1.813	20.52	0.0064	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			17.49090	16.039	18.76	0.0483	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,501.29090	1,488.739	18.76	0.9517	5,359,459.32	3,600	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			221.83110	218.693	14.75	0.4597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			315.63110	301.393	14.75	0.5403	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			33.59860	31.318	18.28	0.0874	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			4.54080	4.046	19.56	0.0138	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,763.40220	1,751.386	19.12	0.9722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			9.60220	8.686	19.12	0.0278	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			26.98430	25.008	18.49	0.0716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,310.78430	1,297.708	18.49	0.9284	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,505.85310	2,494.513	20.52	0.9936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			3.37010	2.987	19.73	0.0104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,989.50580	1,977.806	19.42	0.9829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			5.70580	5.106	19.42	0.0171	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			11.23270	10.196	19.02	0.0321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,695.03270	1,682.896	19.02	0.9679	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,088.34080	2,076.746	19.56	0.9862	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,861.46430	1,849.600	19.25	0.9775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,565.81110	2,554.481	20.87	0.9938	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			2.01110	1.781	20.87	0.0062	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,675.54540	1,663.372	19.00	0.9665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			11.74540	10.672	19.00	0.0335	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,217.17010	2,205.687	19.73	0.9896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,950.04940	1,938.303	19.37	0.9814	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			8.58030	7.743	19.18	0.0250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,812.38030	1,800.443	19.18	0.9750	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			6.69020	6.006	19.33	0.0198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,920.49020	1,908.706	19.33	0.9802	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			7.66430	6.900	19.25	0.0225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,187.41050	2,175.904	19.69	0.9889	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			67.27250	63.994	17.11	0.1658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			851.07250	836.694	17.11	0.8342	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			7.00060	6.291	19.30	0.0207	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,900.80060	1,888.991	19.30	0.9793	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			6.24940	5.603	19.37	0.0186	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.70720	1.574	26.56	0.0045	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,038.89060	2,027.246	19.49	0.9846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			5.09060	4.546	19.49	0.0154	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,535.83170	2,524.497	20.70	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			2.03170	1.797	20.70	0.0063	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.61050	3.204	19.69	0.0111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			2.17540	1.914	19.98	0.0069	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.90210	1.699	21.99	0.0057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,755.70210	2,744.399	21.99	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.96110	1.743	21.34	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,645.76110	2,634.443	21.34	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,535.50720	3,524.274	26.56	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,167.58020	2,156.057	19.66	0.9884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			4.14340	3.686	19.61	0.0127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,127.94340	2,116.386	19.61	0.9873	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,655.37030	3,644.150	27.03	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.57030	1.449	27.03	0.0041	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,405.97540	2,394.614	19.98	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,465.88350	2,454.537	20.29	0.9935	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			2.09140	1.843	20.23	0.0066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,455.89140	2,444.543	20.23	0.9934	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,485.86810	2,474.525	20.40	0.9935	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			2.06810	1.825	20.40	0.0065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			3.78020	3.357	19.66	0.0116	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			473.92430	459.015	15.57	0.6648	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,714.54120	1,702.440	19.05	0.9692	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			10.74120	9.740	19.05	0.0308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,715.72230	2,704.414	21.75	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.92230	1.714	21.75	0.0058	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			2.08350	1.837	20.29	0.0065	0.00	0	10,490

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	13.76	Call			10.27090	9.304	19.08	0.0296	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,865.65310	2,854.363	22.63	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.85310	1.663	22.63	0.0054	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			5.32850	4.762	19.46	0.0160	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,019.12850	2,007.462	19.46	0.9840	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			150.12430	146.315	15.57	0.3352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,578.46590	1,566.093	18.86	0.9589	309,131,117.01	197,390	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,915.63380	2,904.349	22.92	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.83380	1.649	22.92	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			54.25360	51.279	17.47	0.1364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			958.05360	943.979	17.47	0.8636	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,734.07090	1,722.004	19.08	0.9704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.86990	1.675	22.40	0.0055	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			33.01410	30.758	18.31	0.0860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,216.81410	1,203.458	18.31	0.9140	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			104.68300	100.917	16.32	0.2457	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			638.48300	623.617	16.32	0.7543	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			14.66590	13.393	18.86	0.0411	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			18.27400	16.775	18.73	0.0503	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,965.61600	2,954.337	23.22	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.81600	1.637	23.22	0.0052	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,415.92570	2,404.570	20.00	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			2.12570	1.870	20.00	0.0067	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,825.66990	2,814.375	22.40	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,386.51640	1,373.662	18.60	0.9387	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,225.54760	3,214.292	24.74	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.74760	1.592	24.74	0.0048	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,969.77150	1,958.049	19.40	0.9822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			5.97150	5.349	19.40	0.0178	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,482.07400	1,469.475	18.73	0.9497	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			239.98490	226.708	14.35	0.4595	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,124.38290	4,113.229	27.03	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.58290	0.529	27.03	0.0016	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			140.17260	136.335	15.71	0.3163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			503.97260	489.035	15.71	0.6837	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			22.71640	20.962	18.60	0.0613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,245.12340	1,231.839	18.40	0.9182	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			7.32530	6.589	19.28	0.0216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,881.12530	1,869.289	19.28	0.9784	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			3.95760	3.518	19.64	0.0121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,147.75760	2,136.218	19.64	0.9879	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			276.18490	274.008	14.35	0.5405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.38740	1.278	27.03	0.0036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,964.62120	3,953.449	27.03	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.82120	0.749	27.03	0.0022	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,465.51300	3,454.275	26.15	0.9955	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.71300	1.575	26.15	0.0045	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			31.32340	29.139	18.40	0.0818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,367.51930	1,354.612	18.57	0.9363	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			43.02810	40.394	17.86	0.1101	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,076.82810	1,063.094	17.86	0.8899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			118.05290	114.225	16.07	0.2729	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			581.85290	566.925	16.07	0.7271	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,715.18740	3,703.978	27.03	0.9964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.71710	1.576	25.91	0.0046	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,875.64910	2,864.360	22.69	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.84910	1.660	22.69	0.0054	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,075.58260	3,064.314	23.86	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.78260	1.614	23.86	0.0050	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			23.71930	21.912	18.57	0.0637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,453.82780	5,442.724	27.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,291.96370	1,278.829	18.46	0.9256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			28.16370	26.129	18.46	0.0744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			48.73900	45.922	17.65	0.1236	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,012.53900	998.622	17.65	0.8764	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,425.51710	3,414.276	25.91	0.9954	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			245.86060	232.344	14.38	0.4568	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			286.66060	285.044	14.38	0.5432	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,551.88040	2,537.892	20.04	0.9906	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			3.28040	2.992	20.04	0.0094	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,209.35500	2,198.949	19.61	0.9566	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			21.35500	19.548	19.61	0.0434	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,903.63050	2,894.779	20.43	0.9830	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			7.73050	7.079	20.43	0.0170	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,707.90650	3,699.592	21.03	0.9950	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			2.00650	1.892	21.03	0.0050	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,731.74980	1,721.906	18.56	0.9134	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			46.04980	42.906	18.56	0.0866	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,548.60670	3,541.692	20.52	0.9931	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.90670	2.692	20.52	0.0069	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,121.79460	3,114.578	20.32	0.9865	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			6.09460	5.579	20.32	0.0135	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			342.50830	330.372	14.21	0.4761	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			356.80830	351.372	14.21	0.5239	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			572.50450	570.695	13.43	0.7135	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			158.20450	149.695	13.43	0.2865	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			51.79010	48.676	18.56	0.0925	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,782.19010	1,772.176	18.56	0.9075	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,504.20430	3,496.994	19.95	0.9914	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			3.80430	3.494	19.95	0.0086	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			795.51460	782.728	15.98	0.7060	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			185.11460	179.228	15.98	0.2940	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	11/05/2018	Foreign Exchange Option	14.40	Put			2,297.00950	2,287.961	19.62	0.9455	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			30.00950	27.861	19.62	0.0545	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			192.85320	186.930	15.94	0.2984	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			804.75320	791.931	15.94	0.7016	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,625.15970	3,617.987	19.60	0.9926	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			3.25970	2.987	19.60	0.0074	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,390.57560	2,381.643	19.73	0.9484	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			28.67560	26.643	19.73	0.0516	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,196.44270	2,187.144	19.35	0.9359	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			36.24270	33.844	19.35	0.0641	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			306.92990	295.785	14.00	0.4195	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			451.82990	447.585	14.00	0.5805	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,713.23900	1,702.489	18.19	0.8738	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			80.23900	76.589	18.19	0.1262	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,726.63330	3,718.966	18.58	0.9926	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			3.63330	3.066	18.58	0.0074	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,271.88340	3,263.750	18.93	0.9830	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			8.88340	7.850	18.93	0.0170	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,190.07390	4,182.397	20.96	0.9864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			7.67390	7.197	20.96	0.0136	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,943.11190	2,934.306	20.09	0.9516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			30.71190	29.106	20.09	0.0484	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			117.34870	113.072	17.68	0.1675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,559.74870	1,548.272	17.68	0.8325	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			199.98980	194.522	16.40	0.2706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,052.38980	1,039.722	16.40	0.7294	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			330.71540	325.006	15.05	0.4165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			633.11540	620.206	15.05	0.5835	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,233.34370	1,237.096	12.10	0.9235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			35.74370	32.296	12.10	0.0765	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			209.22220	203.669	16.28	0.2816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,011.62220	998.869	16.28	0.7184	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			527.91730	524.162	13.89	0.5949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			330.31730	319.362	13.89	0.4051	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			216.94980	211.331	16.18	0.2907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			979.34980	966.531	16.18	0.7093	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,972.23280	2,963.471	20.12	0.9529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			29.83280	28.271	20.12	0.0471	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			262.82150	256.978	15.68	0.3433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			815.22150	802.178	15.68	0.6567	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,323.53190	3,315.220	20.55	0.9657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			21.13190	20.020	20.55	0.0343	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			111.01110	106.863	17.79	0.1593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,613.41110	1,602.063	17.79	0.8407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			160.19380	155.210	17.00	0.2216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,262.59380	1,250.410	17.00	0.7784	0.00	0	25,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,653.55050	2,644.245	19.74	0.9367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			41.15050	39.046	19.74	0.0633	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			828.92480	829.134	12.90	0.7843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			131.32480	124.334	12.90	0.2157	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			362.84770	357.293	14.80	0.4491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			565.24770	552.493	14.80	0.5509	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,328.77220	4,321.158	20.96	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			6.37220	5.958	20.96	0.0114	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,557.80170	2,548.303	19.62	0.9308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			45.40170	43.103	19.62	0.0692	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			171.85600	166.709	16.81	0.2362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,194.25600	1,181.909	16.81	0.7638	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,352.94000	3,344.659	20.58	0.9666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			20.54000	19.459	20.58	0.0334	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			179.63630	174.392	16.69	0.2459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,152.03630	1,139.592	16.69	0.7541	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,972.63550	3,964.843	20.96	0.9824	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			10.23550	9.643	20.96	0.0176	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			136.23770	131.628	17.39	0.1915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,418.63770	1,406.828	17.39	0.8085	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,299.03220	4,291.405	20.96	0.9881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			6.63220	6.205	20.96	0.0119	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			84.47490	80.936	18.35	0.1240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,886.87490	1,876.136	18.35	0.8760	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,254.98420	3,246.595	20.47	0.9636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			22.58420	21.395	20.47	0.0364	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			138.82100	134.166	17.35	0.1947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,401.22100	1,389.366	17.35	0.8053	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,219.77550	4,212.112	20.96	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			7.37550	6.912	20.96	0.0131	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			77.26060	73.914	18.53	0.1141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,979.66060	1,969.114	18.53	0.8859	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,184.35150	5,176.989	20.96	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.95150	1.789	20.96	0.0038	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,805.72000	4,798.271	20.96	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			3.32000	3.071	20.96	0.0063	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,084.64720	5,077.265	20.96	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			2.24720	2.065	20.96	0.0044	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			98.52540	94.646	18.03	0.1429	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,730.92540	1,719.846	18.03	0.8571	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			106.01560	101.970	17.89	0.1527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,658.41560	1,647.170	17.89	0.8473	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,014.87910	5,007.482	20.96	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.47910	2.282	20.96	0.0048	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			97.63100	93.771	18.05	0.1417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,740.03100	1,728.971	18.05	0.8583	0.00	0	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	18/06/2018	Foreign Exchange Option	12.26	Call			413.26990	408.056	14.45	0.4976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			475.66990	463.256	14.45	0.5024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			92.44740	88.710	18.16	0.1347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,794.84740	1,783.910	18.16	0.8653	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			417.13010	411.944	14.43	0.5012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			469.53010	457.144	14.43	0.4988	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			100.34140	96.422	18.00	0.1453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,712.74140	1,701.622	18.00	0.8547	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,726.10670	4,718.635	20.96	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.70670	3.435	20.96	0.0069	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			67.70210	64.633	18.81	0.1009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,120.10210	2,109.833	18.81	0.8991	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			133.70770	129.139	17.43	0.1883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,436.10770	1,424.339	17.43	0.8117	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			101.26320	97.322	17.98	0.1465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,703.66320	1,692.522	17.98	0.8535	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,457.75250	4,450.190	20.96	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			5.35250	4.990	20.96	0.0097	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			471.49510	466.942	14.14	0.5492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			393.89510	382.142	14.14	0.4508	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,608.49500	3,600.457	20.89	0.9734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			16.09500	15.257	20.89	0.0266	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,385.64910	2,375.847	19.33	0.9196	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			53.24910	50.647	19.33	0.0804	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			26.82950	25.420	20.25	0.0427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,079.22950	3,070.620	20.25	0.9573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			398.18170	392.857	14.55	0.4834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			500.58170	488.057	14.55	0.5166	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,127.97150	3,119.426	20.31	0.9591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			25.57150	24.226	20.31	0.0409	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			405.03620	393.159	14.18	0.4584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			462.63620	457.959	14.18	0.5416	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			174.92020	169.736	16.76	0.2400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,177.32020	1,164.936	16.76	0.7600	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,050.01560	3,041.366	20.22	0.9561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			27.61560	26.166	20.22	0.0439	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			458.26390	453.529	14.20	0.5379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			410.66390	398.729	14.20	0.4621	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,352.41530	8,345.213	20.96	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01530	0.013	20.96	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,836.57420	2,827.600	19.96	0.9466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			34.17420	32.399	19.96	0.0534	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1.23540	1.124	20.96	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,503.63540	5,496.324	20.96	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1.21770	1.107	20.96	0.0024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,513.61770	5,506.307	20.96	0.9976	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	Call			1.25330	1.140	20.96	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,493.65330	5,486.340	20.96	0.9975	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,698.88840	1,687.502	17.90	0.8413	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			115.18840	111.102	17.90	0.1587	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,900.62820	3,892.537	21.43	0.9736	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			16.92820	16.137	21.43	0.0264	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,430.34940	3,421.874	21.05	0.9599	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			26.64940	25.474	21.05	0.0401	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,860.01420	1,849.116	18.17	0.8597	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			101.41420	97.816	18.17	0.1403	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,518.91050	1,506.942	17.48	0.8064	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			147.11050	142.542	17.48	0.1936	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			537.12090	533.095	14.01	0.5770	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			378.92090	367.495	14.01	0.4230	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,633.35170	1,621.633	17.71	0.8248	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			131.55170	127.233	17.71	0.1752	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,689.43070	1,677.577	17.70	0.8202	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			141.43070	137.077	17.70	0.1798	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,715.27920	3,706.564	21.52	0.9539	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			34.07920	32.964	21.52	0.0461	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,038.87610	2,027.596	18.31	0.8611	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			107.67610	103.996	18.31	0.1389	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,499.77930	3,490.850	21.10	0.9479	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			38.57930	37.250	21.10	0.0521	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			88.43780	85.190	18.75	0.1157	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,279.63780	2,268.790	18.75	0.8843	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,130.39720	2,119.281	18.48	0.8696	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			100.89720	97.381	18.48	0.1304	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,684.42330	1,672.464	17.60	0.8100	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			155.12330	150.764	17.60	0.1900	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,075.91360	4,067.055	21.50	0.9639	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			26.61360	25.355	21.50	0.0361	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,590.24680	3,580.124	21.17	0.9475	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			40.94680	38.424	21.17	0.0525	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			34.27960	33.023	21.52	0.0447	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			538.08770	525.231	14.45	0.4886	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			500.28770	495.231	14.45	0.5114	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			156.94130	152.434	17.65	0.1885	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,734.74130	1,722.434	17.65	0.8115	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,932.07960	3,923.023	21.52	0.9553	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,423.03770	2,411.998	18.82	0.8825	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			95.23770	91.898	18.82	0.1175	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,673.69550	1,661.192	17.39	0.7828	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			195.69550	190.992	17.39	0.2172	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,282.52720	4,273.280	21.46	0.9574	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			34.52720	33.080	21.46	0.0426	0.00	0	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	31/08/2018	Foreign Exchange Option	16.05	Put		3,782.29750	3,772.556	21.46	0.9366	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		54.29750	52.356	21.46	0.0634	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,421.61710	1,424.578	12.40	0.8911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		71.51710	66.578	12.40	0.1089	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		515.89860	510.342	14.71	0.4843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		665.79860	652.342	14.71	0.5157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,850.38000	3,840.474	21.33	0.9322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		60.48000	58.474	21.33	0.0678	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		405.84310	399.808	15.41	0.3982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		905.74310	891.808	15.41	0.6018	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,755.21630	3,745.210	21.31	0.9275	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		65.31630	63.210	21.31	0.0725	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		376.84140	370.760	15.63	0.3740	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		986.74140	972.760	15.63	0.6260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,886.21610	2,875.218	19.47	0.8919	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		96.31610	93.218	19.47	0.1081	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		228.36240	223.153	17.15	0.2404	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,608.26240	1,595.154	17.15	0.7596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		478.16850	472.409	14.93	0.4558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		738.06850	724.409	14.93	0.5442	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,687.01660	3,676.949	21.16	0.9254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		67.11660	64.949	21.16	0.0746	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,793.40380	3,783.437	21.33	0.9293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		63.50380	61.437	21.33	0.0707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		465.19260	459.370	15.01	0.4457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		765.09260	751.370	15.01	0.5543	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,541.07020	1,527.851	17.03	0.7479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		241.17020	235.851	17.03	0.2521	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,993.39140	3,983.632	21.33	0.9391	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		53.49140	51.632	21.33	0.0609	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,698.86140	4,689.721	21.33	0.9646	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		28.96140	27.721	21.33	0.0354	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		290.13340	284.420	16.46	0.2976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,300.03340	1,286.420	16.46	0.7024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		111.20580	107.694	18.87	0.1248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,611.10580	2,599.694	18.87	0.8752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		867.63450	865.775	13.23	0.7030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		267.53450	257.775	13.23	0.2970	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		311.38030	305.538	16.23	0.3169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,211.28030	1,197.538	16.23	0.6831	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		110.63910	107.141	18.89	0.1242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,620.53910	2,609.141	18.89	0.8758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		110.07660	106.595	18.91	0.1236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,629.97660	2,618.595	18.91	0.8764	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,664.43970	1,651.535	17.21	0.7608	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		232.83970	227.735	17.21	0.2392	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,471.63820	4,461.673	21.21	0.9542	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			40.03820	37.873	21.21	0.0458	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,943.91120	3,933.220	21.21	0.9324	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			62.31120	59.420	21.21	0.0676	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,254.55960	2,242.000	18.02	0.8214	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			177.65960	173.000	18.02	0.1786	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,774.69490	2,761.871	18.84	0.8643	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			134.39490	129.471	18.84	0.1357	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,653.47480	1,640.397	17.01	0.7373	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			276.47480	271.297	17.01	0.2627	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,643.45430	4,634.707	21.04	0.9487	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			46.45430	45.607	21.04	0.0513	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,117.02730	4,108.054	21.04	0.9268	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			70.02730	68.954	21.04	0.0732	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			273.34120	267.526	17.06	0.2576	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,702.24120	1,688.426	17.06	0.7424	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,436.70810	4,426.676	20.99	0.9393	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			57.80810	55.776	20.99	0.0607	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			351.92140	340.762	13.44	0.3315	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			883.02140	879.862	13.44	0.6685	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,577.51740	2,564.955	18.41	0.8417	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			161.51740	157.255	18.41	0.1583	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,645.20000	1,631.232	16.86	0.7179	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			316.60000	311.332	16.86	0.2821	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,888.74580	4,878.361	20.84	0.9480	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			50.14580	48.461	20.84	0.0520	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,305.35570	4,294.464	20.84	0.9246	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			76.75570	74.564	20.84	0.0754	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,519.78200	1,504.529	16.54	0.6903	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			358.88200	352.729	16.54	0.3097	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,335.63630	3,323.062	19.70	0.8752	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			134.73630	131.262	19.70	0.1248	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			525.66110	519.476	15.31	0.4287	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			991.76110	976.376	15.31	0.5713	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,584.69340	2,570.981	18.25	0.8264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			188.59340	184.081	18.25	0.1736	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			172.16440	167.928	18.57	0.1591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,768.26440	2,754.828	18.57	0.8409	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			172.86120	168.611	18.55	0.1597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,758.96120	2,745.511	18.55	0.8403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			173.55950	169.298	18.53	0.1604	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,749.65950	2,736.198	18.53	0.8396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,805.16050	4,793.924	20.73	0.9410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			59.06050	57.024	20.73	0.0590	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,581.85640	3,569.382	20.17	0.8847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			125.75640	122.482	20.17	0.1153	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	31/12/2018	Foreign Exchange Option	13.80	Put			1,636.25920	1,621.323	16.69	0.6996	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			357.65920	352.323	16.69	0.3004	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,111.77110	5,100.490	20.61	0.9470	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			53.17110	51.490	20.61	0.0530	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,490.26650	4,478.483	20.61	0.9230	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			81.66650	79.483	20.61	0.0770	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,737.40690	2,722.312	18.29	0.8095	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			231.30690	226.512	18.29	0.1905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			250.53960	246.156	18.68	0.1937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,929.33960	2,914.656	18.68	0.8063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			252.11900	247.710	18.65	0.1950	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,910.91900	2,896.210	18.65	0.8050	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			425.35070	419.266	16.95	0.3129	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,824.15070	1,807.766	16.95	0.6871	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			251.32900	246.933	18.67	0.1944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,920.12900	2,905.433	18.67	0.8056	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,073.27650	2,057.584	17.41	0.6786	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			501.00660	495.381	17.38	0.3235	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,057.00660	2,041.281	17.38	0.6765	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			499.13710	493.528	17.40	0.3224	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,065.13710	2,049.428	17.40	0.6776	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			497.27650	491.684	17.41	0.3214	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,028.10030	7,016.910	21.02	0.9068	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			148.00030	146.710	21.02	0.0932	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			517.40300	509.221	18.85	0.2768	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,207.50300	3,189.421	18.85	0.7232	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			516.42100	508.261	18.86	0.2763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,216.52100	3,198.461	18.86	0.7237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			518.38330	510.190	18.83	0.2774	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,198.48330	3,180.390	18.83	0.7226	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			877.26500	872.207	17.92	0.3874	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,562.76500	2,544.207	17.92	0.6126	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			875.18100	870.126	17.93	0.3866	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,570.68100	2,552.125	17.93	0.6134	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			873.10410	868.059	17.94	0.3858	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,578.60410	2,560.060	17.94	0.6142	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,707.18160	2,687.438	18.08	0.6141	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			904.88160	900.239	18.08	0.3859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			982.65750	978.387	18.02	0.4020	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,667.65750	2,646.687	18.02	0.5980	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			980.50330	976.243	18.03	0.4012	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,675.50330	2,654.543	18.03	0.5988	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			984.81850	980.539	18.01	0.4027	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,659.81850	2,638.839	18.01	0.5973	0.00	0	0
Total \$ / R Option												315,636,105.33	230,990	3,341,355

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												1,995,960,936.93	370,396	4,593,261
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				12.04730		12.03620			0.0000	60,236.50	5	578
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.20480		12.19760			0.0000	0.00	0	64
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.35800		12.35010			0.0000	0.00	0	43
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.50310		12.49390			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				14.01440		12.80400			0.0000	0.00	0	0
Total \$ / R MAXI Future												60,236.50	5	688
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				1,123.26550	1,019.581	19.02	0.0321	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				169,503.26550	168,289.581	19.02	0.9679	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				1,098.44550	996.542	19.04	0.0315	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				170,478.44550	169,266.542	19.04	0.9685	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				1,148.62550	1,043.103	19.01	0.0328	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				168,528.62550	167,313.103	19.01	0.9672	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				8,997.11460	8,629.426	18.22	0.1314	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				182,237.11460	181,149.426	18.22	0.8686	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				8,916.21620	8,550.584	18.24	0.1303	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				183,156.21620	182,070.584	18.24	0.8697	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				9,078.82860	8,709.239	18.20	0.1325	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				181,318.82860	180,229.239	18.20	0.8675	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				18,913.94480	18,435.003	17.58	0.2034	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				184,903.94480	183,635.003	17.58	0.7966	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				18,788.55750	18,311.102	17.59	0.2022	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				185,778.55750	184,511.102	17.59	0.7978	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				19,040.27940	18,559.853	17.56	0.2046	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				184,030.27940	182,759.853	17.56	0.7954	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				288,025.52870	286,696.692	18.80	0.8484	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				16,545.06420	16,133.791	18.76	0.1529	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				286,155.06420	284,823.791	18.76	0.8471	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				16,479.95840	16,070.044	18.78	0.1523	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				287,089.95840	285,760.044	18.78	0.8477	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				16,415.52870	16,006.692	18.80	0.1516	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				49,913.71110	98,173.954	17.40	0.4915	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				206,513.71110	133,733.954	17.40	0.5085	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				49,727.65190	97,846.649	17.41	0.4902	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				207,327.65190	134,406.649	17.41	0.5098	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				50,100.66060	98,502.578	17.38	0.4928	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				205,700.66060	133,062.578	17.38	0.5072	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												60,236.50	5	688
£ / R	On	31/01/2018	Foreign Exchange Future			16.91210		16.84560			0.0000	0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			16.99790		16.93380			0.0000	0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			17.04310		16.97090			0.0000	0.00	0	38

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			17.05600		16.98150			0.0000	13,133,120.00	770	190,896
£ / R	On	30/04/2018	Foreign Exchange Future			17.18910		17.12380			0.0000	0.00	0	6
£ / R	On	18/06/2018	Foreign Exchange Future			17.34120		17.27290			0.0000	13,005,900.00	750	8,457
£ / R	On	17/09/2018	Foreign Exchange Future			17.62380		17.55260			0.0000	0.00	0	4,664
£ / R	On	14/12/2018	Foreign Exchange Future			17.89770		17.82340			0.0000	0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			18.20060		18.12620			0.0000	0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			18.48920		18.41330			0.0000	0.00	0	0
Total £ / R Future												26,139,020.00	1,520	205,931
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			0.03240	0.002	51.09	0.0000	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,064.43240	1,997.901	51.09	1.0000	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,305.09520	2,239.890	20.88	0.9789	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			8.89520	7.790	20.88	0.0211	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,107.46060	2,034.130	19.76	0.9439	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			28.36060	27.230	19.76	0.0561	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			312.75540	328.666	16.35	0.4476	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			551.25540	492.666	16.35	0.5524	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			309.27020	324.910	16.37	0.4438	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			557.77020	498.910	16.37	0.5562	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			316.27510	332.463	16.33	0.4514	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			544.77510	486.463	16.33	0.5486	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			398.53220	422.249	15.98	0.5342	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			417.03220	366.249	15.98	0.4658	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,166.58690	3,091.851	21.24	0.9830	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			8.08690	7.851	21.24	0.0170	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,054.17080	1,978.724	19.45	0.9325	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			35.67080	34.724	19.45	0.0675	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			612.37600	561.471	15.87	0.4963	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			506.17600	520.571	15.87	0.5037	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			459.95720	467.679	16.43	0.3966	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,087.05720	1,026.479	16.43	0.6034	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			457.00650	464.615	16.44	0.3946	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,094.10650	1,033.415	16.44	0.6054	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			462.92210	470.762	16.42	0.3987	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,080.02210	1,019.562	16.42	0.6013	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			593.75250	606.907	15.94	0.4827	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			820.85250	765.707	15.94	0.5173	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,219.14880	3,148.633	19.36	0.9032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			92.04880	89.833	19.36	0.0968	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			631.77660	644.494	16.35	0.4175	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,339.17660	1,280.694	16.35	0.5825	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			637.92140	650.866	16.33	0.4206	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,325.32140	1,267.066	16.33	0.5794	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			634.83900	647.675	16.34	0.4190	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,332.23900	1,273.875	16.34	0.5810	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			937.21750	962.553	15.97	0.4967	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	18.12	Put			1,233.81750	1,184.853	15.97	0.5033	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			933.46950	958.692	15.98	0.4953	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,240.06950	1,190.992	15.98	0.5047	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			940.97980	966.435	15.96	0.4982	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,227.57980	1,178.735	15.96	0.5018	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,137.73600	1,167.218	15.74	0.5204	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,311.53600	1,266.618	15.74	0.4796	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,133.81770	1,163.187	15.75	0.5191	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,317.61770	1,272.587	15.75	0.4809	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,141.66720	1,171.261	15.74	0.5216	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,305.46720	1,260.661	15.74	0.4784	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,246.31040	1,275.089	15.59	0.5186	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,473.01040	1,425.890	15.59	0.4814	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,254.04220	1,283.016	15.57	0.5209	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,460.74220	1,413.816	15.57	0.4791	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,250.17050	1,279.047	15.58	0.5198	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,466.87050	1,419.847	15.58	0.4802	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												26,139,020.00	1,520	209,431
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11131		0.11086			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11341		0.11299			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11554		0.11511			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12536		0.12491			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,805
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			52.60180	57.690	19.23	0.1484	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			967.00180	926.790	19.23	0.8516	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			7.97790	8.583	21.68	0.0265	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,922.37790	1,877.683	21.68	0.9735	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			297.46560	319.860	15.55	0.5940	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			211.86560	188.960	15.55	0.4060	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			111.68660	114.409	20.78	0.1586	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,813.08660	1,773.309	20.78	0.8414	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			58.32670	58.887	23.44	0.0832	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,759.72670	2,717.787	23.44	0.9168	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			258.09350	266.796	18.55	0.3314	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			959.49350	925.696	18.55	0.6686	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	261.575	20.12	0.2552	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,489.10000	1,707.275	20.12	0.7448	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	172.691	22.91	0.1673	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,489.10000	2,618.391	22.91	0.8327	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	476.728	18.15	0.4244	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			489.10000	922.428	18.15	0.5756	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			935.64430	953.693	19.69	0.4830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,444.34430	1,417.993	19.69	0.5170	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			745.96420	689.265	20.92	0.3712	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,254.66420	2,153.565	20.92	0.6288	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,312.42190	1,337.675	18.34	0.6220	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			821.12190	801.975	18.34	0.3780	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	30/01/2018	Foreign Exchange Future			14.88400		14.78120			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.88760		14.78120			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.92900		14.82580			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.97020		14.86690			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.01910		14.90690			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.03220		14.91760			0.0000	38,918,365.80	2,589	114,760
€ / R	On	29/03/2018	Foreign Exchange Future			15.06500		14.94430			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.32460		15.21580			0.0000	8,060,739.60	526	13,080
€ / R	On	17/09/2018	Foreign Exchange Future			15.62160		15.51090			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			15.91560		15.80040			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.21380		16.09770			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.52450		16.41050			0.0000	0.00	0	0
Total € / R Future												46,979,105.40	3,115	319,159
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,218.82590	1,116.000	15.60	1.0000	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			0.02590	0.000	15.60	0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			0.04240	0.001	27.88	0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			781.24240	887.601	27.88	1.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			1,018.89060	912.430	34.06	0.9996	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			0.09060	0.030	34.06	0.0004	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,718.82770	1,612.410	52.65	0.9999	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			0.02770	0.010	52.65	0.0001	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,248.63790	1,145.959	17.65	0.9758	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			4.43790	4.959	17.65	0.0242	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,552.67650	1,451.214	18.10	0.9620	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			9.57650	11.414	18.10	0.0380	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,113.57520	2,002.761	18.95	0.9685	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			10.47520	11.861	18.95	0.0315	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			12.76310	14.173	18.53	0.0361	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			421.06790	346.939	14.31	0.5242	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,921.70960	2,035.009	17.11	0.9912	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			4.10960	2.809	17.11	0.0088	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			32.25520	26.617	13.96	0.0763	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			949.85520	1,058.816	13.96	0.9237	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,095.16310	1,981.973	18.53	0.9639	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			25.87110	29.380	17.22	0.0721	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			30.51590	35.765	17.06	0.0858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,502.91590	1,393.565	17.06	0.9142	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			256.40420	299.633	14.18	0.5011	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			388.80420	317.433	14.18	0.4989	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			238.66790	279.139	14.31	0.4758	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			277.89630	220.300	13.81	0.3993	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			330.75140	387.124	13.83	0.5954	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			283.15140	224.924	13.83	0.4046	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			340.29230	397.932	13.79	0.6060	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			272.69230	215.732	13.79	0.3940	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,608.27110	1,497.180	17.22	0.9279	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			335.49630	392.500	13.81	0.6007	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,280.52540	2,162.131	18.58	0.9608	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			14.82540	17.131	18.58	0.0392	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,230.67650	2,338.689	14.13	0.9732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.87650	14.089	14.13	0.0268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			411.36100	445.924	13.95	0.4645	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			695.56100	621.324	13.95	0.5355	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			408.07570	442.344	13.97	0.4616	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			702.27570	627.744	13.97	0.5384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,417.32080	6,309.088	21.58	0.9941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.12080	3.688	21.58	0.0059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			414.67660	449.533	13.93	0.4674	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			688.87660	614.933	13.93	0.5326	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,272.49330	1,368.828	11.69	0.8996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			66.69330	54.228	11.69	0.1004	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,428.87190	3,321.744	18.63	0.9487	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			34.67190	36.344	18.63	0.0513	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,083.07720	1,169.611	12.03	0.8453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			117.27720	95.011	12.03	0.1547	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			275.86190	298.344	14.89	0.3360	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,060.06190	973.744	14.89	0.6640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,344.03490	5,236.839	21.58	0.9837	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			9.83490	11.439	21.58	0.0163	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,305.86670	1,403.541	11.63	0.9074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			60.06670	48.941	11.63	0.0926	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			194.47230	209.701	15.68	0.2489	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,418.67230	1,325.101	15.68	0.7511	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,497.51130	1,601.010	11.33	0.9437	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			31.71130	26.410	11.33	0.0563	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			502.60070	545.868	13.49	0.5399	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			536.80070	471.268	13.49	0.4601	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			508.49440	539.994	14.25	0.4384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			997.59440	918.394	14.25	0.5616	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,139.68960	6,030.304	20.04	0.9754	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			270.72190	286.159	15.95	0.2561	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,861.39160	1,766.121	15.94	0.7427	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			894.66460	818.775	14.03	0.5298	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,127.00550	4,018.576	19.08	0.9206	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			77.90550	80.176	19.08	0.0794	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,414.75200	1,500.645	12.09	0.8428	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			153.85200	129.045	12.09	0.1572	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			20.58960	21.904	20.04	0.0246	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			555.56460	590.375	14.03	0.4702	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,869.82190	1,774.559	15.95	0.7439	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			269.16210	284.608	15.97	0.2548	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,878.26210	1,783.008	15.97	0.7452	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			272.29160	287.721	15.94	0.2573	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,400.42000	2,300.120	16.31	0.7556	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			309.48180	324.296	16.32	0.2434	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,409.08180	2,308.696	16.32	0.7566	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			312.16540	327.147	16.29	0.2453	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,391.76540	2,291.547	16.29	0.7547	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			310.82000	325.720	16.31	0.2444	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			948.90870	993.341	13.96	0.5418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			991.20870	919.541	13.96	0.4582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			945.07800	989.418	13.97	0.5401	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			997.37800	925.618	13.97	0.4599	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			952.75600	997.281	13.94	0.5434	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			985.05600	913.481	13.94	0.4566	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,412.51860	1,335.471	14.83	0.5130	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			949.81070	986.626	14.84	0.4857	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,419.31070	1,342.126	14.84	0.5143	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			956.23150	993.336	14.82	0.4884	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,405.73150	1,328.836	14.82	0.5116	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			953.01860	989.971	14.83	0.4870	0.00	0	0
Total € / R Option												0.00	0	822,216
Total € / R												46,979,105.40	3,115	1,141,375
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.72080		9.71590			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.74200		9.73400			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.74770		9.73880			0.0000	9,747,700.00	1,000	10,948
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.87560		9.87020			0.0000	2,468,900.00	250	5,784
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.00270		9.99690			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.12410		10.11710			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.38330		10.37580			0.0000	0.00	0	0
Total AU\$ / R Future												12,216,600.00	1,250	27,994
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			842.24510	836.785	16.56	0.9582	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			8.14510	7.585	16.56	0.0418	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			174.51240	166.227	13.13	0.4712	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			188.51240	188.227	13.13	0.5288	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	19/03/2018	Foreign Exchange Option	9.99	Put			354.33210	344.034	14.01	0.6765	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			100.62020	99.191	14.05	0.3170	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			361.82020	351.491	14.05	0.6830	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			98.16480	96.707	14.08	0.3105	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			369.36480	359.007	14.08	0.6895	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			103.13210	101.734	14.01	0.3235	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			140.01250	137.191	14.57	0.2656	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			759.81250	751.591	14.57	0.7344	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			138.15510	135.327	14.60	0.2625	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			767.95510	759.727	14.60	0.7375	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			136.32560	133.486	14.62	0.2595	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			776.12560	767.886	14.62	0.7405	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			140.68810	137.431	15.32	0.2111	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,253.78810	1,244.731	15.32	0.7889	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			139.29540	136.047	15.33	0.2092	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,262.39540	1,253.347	15.33	0.7908	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			137.91740	134.678	15.35	0.2074	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,271.01740	1,261.978	15.35	0.7926	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,530.01710	1,519.950	15.45	0.7881	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			165.78090	162.722	15.46	0.2104	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,538.68090	1,528.622	15.46	0.7896	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			168.46240	165.391	15.43	0.2134	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,521.36240	1,511.291	15.43	0.7866	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			167.11710	164.050	15.45	0.2119	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			423.51070	420.198	13.74	0.3903	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,047.71070	1,036.898	13.74	0.6097	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			420.91430	417.595	13.75	0.3883	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,055.11430	1,044.295	13.75	0.6117	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			418.33590	415.006	13.77	0.3864	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,062.53590	1,051.706	13.77	0.6136	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												12,216,600.00	1,250	27,994
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.77320		9.75820			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.91100		9.89890			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			102.68010	102.068	15.28	0.3042	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			414.48010	398.868	15.28	0.6958	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			100.33720	99.684	15.31	0.2985	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			422.13720	406.484	15.31	0.7015	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			105.07400	104.504	15.24	0.3101	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			406.87400	391.304	15.24	0.6899	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			111.66460	109.287	16.26	0.2049	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,032.76460	1,018.287	16.26	0.7951	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			110.30470	107.864	16.28	0.2026	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,041.40470	1,026.864	16.28	0.7974	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			113.04250	110.730	16.24	0.2072	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,024.14250	1,009.730	16.24	0.7928	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.97490		12.90830			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.24170		13.18000			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.51140		13.44860			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.62410		14.55850			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			20.09970	29.135	16.85	0.0826	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,261.79970	1,204.235	16.85	0.9174	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			19.60870	28.547	16.87	0.0811	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,271.30870	1,213.647	16.87	0.9189	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			20.60220	29.736	16.83	0.0841	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,252.30220	1,194.836	16.83	0.9159	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			118.22410	130.132	16.12	0.1884	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,468.22410	1,418.432	16.12	0.8116	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			116.92730	128.994	16.14	0.1869	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,476.92730	1,427.294	16.14	0.8131	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			115.64610	127.867	16.16	0.1854	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,485.64610	1,436.167	16.16	0.8146	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	208.365	16.23	0.2214	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,591.40000	1,736.965	16.23	0.7786	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	206.950	16.24	0.2201	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,601.40000	1,745.550	16.24	0.7799	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	209.790	16.22	0.2227	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,581.40000	1,728.390	16.22	0.7773	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,079.39070	1,045.674	14.41	0.4850	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			904.72300	936.928	14.38	0.5181	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,066.22300	1,032.828	14.38	0.4819	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			901.29890	933.346	14.40	0.5165	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,072.79890	1,039.246	14.40	0.4835	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			897.89070	929.774	14.41	0.5150	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.89940		1.89060			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91420		1.90580			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92910		1.92060			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97530		1.96490			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			289.81170	310.355	14.66	0.4300	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			583.81170	516.355	14.66	0.5700	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			258.17660	275.935	14.84	0.3935	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			652.17660	581.935	14.84	0.6065	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			229.67430	244.923	15.01	0.3589	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			723.67430	650.923	15.01	0.6411	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			327.89350	336.553	15.49	0.3033	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,469.89350	1,394.553	15.49	0.6967	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			307.41350	315.203	15.61	0.2873	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,549.41350	1,473.204	15.61	0.7127	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			349.76120	359.362	15.37	0.3201	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,391.76120	1,317.362	15.37	0.6799	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,294.00000	2,512.903	16.48	0.7774	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	333.619	16.28	0.2414	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,094.00000	2,342.619	16.28	0.7586	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	318.379	16.38	0.2318	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,194.00000	2,427.379	16.38	0.7682	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	303.903	16.48	0.2226	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,282.35240	1,318.565	14.55	0.5284	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,433.35240	1,365.565	14.55	0.4716	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,244.00300	1,278.785	14.61	0.5168	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,495.00300	1,425.785	14.61	0.4832	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,321.87300	1,359.537	14.49	0.5401	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,372.87300	1,306.537	14.49	0.4599	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.03300		2.01740			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.07440		2.05900			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11570		2.09990			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33460		2.31810			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			58.52220	82.699	17.71	0.1300	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,784.52220	1,652.699	17.71	0.8700	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			77.12410	101.077	17.26	0.1561	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,603.12410	1,471.077	17.26	0.8439	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			67.24530	91.385	17.49	0.1425	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,693.24530	1,561.385	17.49	0.8575	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			324.97450	354.688	16.50	0.2840	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,834.97450	1,710.688	16.50	0.7160	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			307.24800	335.541	16.63	0.2710	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,917.24800	1,791.541	16.63	0.7290	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			290.54080	317.490	16.75	0.2585	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,000.54080	1,873.490	16.75	0.7415	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	382.852	17.15	0.2408	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,501.00000	2,725.852	17.15	0.7592	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	366.782	17.22	0.2323	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,601.00000	2,809.782	17.22	0.7677	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	351.408	17.28	0.2240	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,701.00000	2,894.408	17.28	0.7760	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			865.73050	786.369	14.32	0.2920	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,560.40040	2,649.954	14.17	0.7283	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			779.40040	703.954	14.17	0.2717	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,502.94930	2,590.531	14.25	0.7182	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			821.94930	744.531	14.25	0.2818	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,446.73050	2,532.369	14.32	0.7080	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.54240		1.54090			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.56570		1.56470			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58780		1.58680			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.71500		1.71370			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			16.77700	15.128	18.35	0.0377	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,007.77700	1,991.128	18.35	0.9623	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			14.38600	12.918	18.54	0.0326	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,105.38600	2,088.918	18.54	0.9674	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			19.58160	17.732	18.17	0.0437	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,910.58160	1,893.732	18.17	0.9563	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			128.40190	123.920	17.36	0.1496	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,081.40190	2,066.920	17.36	0.8504	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			118.99690	114.725	17.50	0.1396	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,171.99690	2,157.725	17.50	0.8604	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			138.60400	133.908	17.23	0.1602	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,991.60400	1,976.908	17.23	0.8398	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,732.00000	2,874.947	17.56	0.8567	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	171.992	17.38	0.1588	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,532.00000	2,693.992	17.38	0.8412	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	162.173	17.47	0.1509	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,632.00000	2,784.173	17.47	0.8491	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	152.947	17.56	0.1433	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,128.36320	1,120.471	15.94	0.4940	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,491.36320	1,470.471	15.94	0.5060	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,094.63470	1,086.669	16.04	0.4824	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 Option	1.76	Put			1,557.63470	1,536.669	16.04	0.5176	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,062.04020	1,054.015	16.13	0.4710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,625.04020	1,604.015	16.13	0.5290	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11670		0.11660			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11600		0.11600			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11510		0.11550			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11210		0.11210			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.57030		1.56680			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59650		1.59330			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62260		1.61900			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70160		1.69900			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.83160		8.81510			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.94290		8.92930			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05450		9.04040			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.75480		9.73670			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			39.62740	38.796	17.00	0.1430	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			674.52740	657.196	17.00	0.8570	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			38.57790	37.726	17.03	0.1396	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			683.47790	666.126	17.03	0.8604	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			40.70450	39.894	16.97	0.1465	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			665.60450	648.294	16.97	0.8535	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			97.28570	95.485	16.92	0.1939	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,007.98570	992.585	16.92	0.8061	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			96.01490	94.211	16.94	0.1917	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,016.71490	1,001.311	16.94	0.8083	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			98.57600	96.778	16.89	0.1962	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			999.27600	983.878	16.89	0.8038	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	173.337	16.39	0.2597	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			889.60000	1,048.837	16.39	0.7403	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	171.656	16.41	0.2575	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			899.60000	1,057.156	16.41	0.7425	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	175.036	16.37	0.2619	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			879.60000	1,040.536	16.37	0.7381	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			594.16600	593.907	14.68	0.4953	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			777.46600	759.107	14.68	0.5047	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			590.62030	590.317	14.69	0.4930	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			783.92030	765.517	14.69	0.5070	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			597.73420	597.521	14.66	0.4975	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			771.03420	752.721	14.66	0.5025	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.25480		1.24950			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26400		1.25860			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27180		1.26660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36490		1.35800			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			505.00000	452.000		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			605.00000	552.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			705.00000	652.000		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			614.00000	560.000		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			714.00000	660.000		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			514.00000	460.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,034.00000	982.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,134.00000	1,082.000		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			934.00000	882.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			380.00000	449.000		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			280.00000	349.000		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			480.00000	549.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.41580		1.41090			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
QUANTO £On	18/06/2018	Foreign Exchange Future				1.42090		1.41610			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.42610		1.42130			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.24780		1.23940			0.0000	0.00	0	130
QUANTO €On	18/06/2018	Foreign Exchange Future				1.25560		1.24740			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.26410		1.25590			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	130
Total QUANTO € / \$												0.00	0	130
R / ¥EN	On 19/03/2018	Foreign Exchange Future				8.98400	0.11025	9.02070			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.81750	0.11025	8.85070			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.65480	0.11025	8.68740			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call		0.11025	2,606.74190	2,368.184	16.11	0.5527	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.11025	1,699.74190	1,828.184	16.11	0.4473	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.11025	2,551.51590	2,315.618	16.11	0.5451	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.11025	1,744.51590	1,875.618	16.11	0.4549	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.11025	2,662.71410	2,421.514	16.11	0.5602	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.11025	1,655.71410	1,781.514	16.11	0.4398	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11025	3,493.27330	3,207.750	16.33	0.4877	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11025	3,886.27330	3,932.750	16.33	0.5123	0.00	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11025	4,692.42820	4,368.196	16.65	0.5853	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11025	2,885.42820	2,893.196	16.65	0.4147	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11025	4,626.59270	4,313.927	16.65	0.5810	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11025	2,919.59270	2,938.927	16.65	0.4190	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11025	4,756.92340	4,422.909	16.65	0.5897	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11025	2,849.92340	2,847.909	16.65	0.4103	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11025	874.00000	4,883.981	16.87	0.5455	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11025	0.00000	4,335.981	16.87	0.4545	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11025	774.00000	4,834.933	16.87	0.5421	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11025	0.00000	4,386.933	16.87	0.4579	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11025	674.00000	4,777.775	16.84	0.5386	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11025	0.00000	4,429.775	16.84	0.4614	0.00	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On 19/03/2018	Foreign Exchange Future				22,336.65000		22,212.55000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.20910		9.18790			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.34950		9.33160			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.48680		9.46930			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.27590		10.25220			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			22.33450	21.235	15.74	0.0893	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			794.43450	772.135	15.74	0.9107	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			21.68120	20.580	15.76	0.0869	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			803.78120	781.480	15.76	0.9131	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			23.00710	21.910	15.71	0.0918	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			785.10710	762.810	15.71	0.9082	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			105.60440	104.206	15.15	0.2179	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			874.00440	854.706	15.15	0.7821	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			104.15630	102.743	15.17	0.2152	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			882.55630	863.243	15.17	0.7848	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			107.07390	105.689	15.12	0.2206	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			865.47390	846.189	15.12	0.7794	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	229.713	14.25	0.3412	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			530.70000	742.913	14.25	0.6588	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	227.329	14.28	0.3383	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			540.70000	750.529	14.28	0.6617	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	232.120	14.23	0.3442	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			520.70000	735.320	14.23	0.6558	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			780.95510	784.292	13.35	0.6021	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			518.75510	498.392	13.35	0.3979	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			776.28300	779.548	13.37	0.5996	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			524.08300	503.648	13.37	0.4004	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			771.64240	774.826	13.38	0.5970	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			529.44240	508.926	13.38	0.4030	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.14730		3.13980			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.10410		3.09740			0.0000	2,328,075.00	750	2,950
TRY / R	On	17/09/2018	Foreign Exchange Future			3.06030		3.05160			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.03770		3.03810			0.0000	0.00	0	0
Total TRY / R Future												2,328,075.00	750	3,383
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.56070	1.530	15.35	0.0237	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			381.76070	374.230	15.35	0.9763	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.45900	1.428	15.51	0.0221	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			391.65900	384.128	15.51	0.9779	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	19/03/2018	Foreign Exchange Option	3.51	Call			1.67130	1.641	15.19	0.0255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			371.87130	364.341	15.19	0.9745	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.49470	4.302	14.77	0.0391	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			567.09470	560.202	14.77	0.9609	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.22580	4.036	14.80	0.0369	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			576.82580	569.936	14.80	0.9631	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.78020	4.585	14.74	0.0413	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			557.38020	550.485	14.74	0.9587	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	40.180	14.05	0.2172	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			308.40000	339.880	14.05	0.7828	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	38.682	14.10	0.2103	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			318.40000	348.382	14.10	0.7897	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	41.736	14.00	0.2242	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			298.40000	331.436	14.00	0.7758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			67.91780	66.585	15.39	0.2285	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			559.81780	558.885	15.39	0.7715	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			66.50760	65.187	15.42	0.2244	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			568.40760	567.487	15.42	0.7756	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			69.36220	68.015	15.35	0.2326	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			551.26220	550.315	15.35	0.7674	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												2,328,075.00	750	3,383
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21770		1.21570			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20080		1.19910			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18150		1.18010			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 768 047 868.50	146,046	1,816,768
Total Options												315 636 105.33	230,990	4,168,271
Grand Total:												2,083,683,973.83	377,036	5,985,039