



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/03/2018 Foreign Exchange Future			11.99580		11.92000			0.0000	1,199,580,000.00	100,000	0
\$ / R On 09/03/2018 Foreign Exchange Future			12.00180		11.92230			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.01210		11.93270			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			12.01940		11.93980			0.0000	606,330,652.40	50,446	757,008
\$ / R On 22/03/2018 Foreign Exchange Future			12.02480		11.94510			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			12.03560		11.95580			0.0000	601,780,000.00	50,000	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			12.03740		11.95760			0.0000	168,523.60	14	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			12.05190		11.97170			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			12.06870		11.98830			0.0000	651,709.80	54	54
\$ / R On 24/04/2018 Foreign Exchange Future			12.08220		12.00150			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.08380		12.00320			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.09230		12.01140			0.0000	36,276.90	3	506
\$ / R On 02/05/2018 Foreign Exchange Future			12.09560		12.01470			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.10730		12.02620			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.11050		12.02950			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.11540		12.03430			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.11700		12.03590			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.12190		12.04070			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.14290		12.06170			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.17190		12.09030			0.0000	44,658,701.10	3,669	225,619
\$ / R On 29/06/2018 Foreign Exchange Future			12.18960		12.10760			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			12.19450		12.11240			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.20090		12.11870			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.22340		12.14080			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.22990		12.14710			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.23150		12.14870			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.24110		12.15810			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.25240		12.16920			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.26200		12.17870			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.29100		12.20710			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.31830		12.23370			0.0000	86,228.10	7	38,400
\$ / R	On	28/09/2018	Foreign Exchange Future			12.33590		12.25090			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37910		12.29310			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.38550		12.29930			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.38870		12.30250			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.39670		12.31030			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.40950		12.32280			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.41430		12.32750			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.43670		12.34940			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.45400		12.36620			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.45870		12.37080			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.48500		12.39640			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.55300		12.46280			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.60360		12.51300			0.0000	2,520,720.00	200	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.73650		12.64860			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			13.01140		12.92910			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.33030		13.24050			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.42050		13.32580			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.51460		13.41470			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,455,812,811.90</b>	<b>204,393</b>	<b>1,221,818</b>
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,480.00020	1,404.200	9.82	1.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.00020	0.000	9.82	0.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			51.61380	31.486	15.55	0.2124	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			173.91380	233.286	15.55	0.7876	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			181.55300	122.935	14.59	0.5747	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			53.85300	74.735	14.59	0.4253	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,397.31680	2,317.915	25.13	0.9999	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.01680	0.015	25.13	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00060	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,560.20060	5,480.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00060	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,570.20060	5,490.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00060	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			11.48930	8.216	14.04	0.0529	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			314.55730	379.993	13.91	0.8408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			44.75730	30.593	13.91	0.1592	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			15.61300	20.363	15.78	0.1054	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			223.52810	277.707	13.83	0.7363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			83.72810	58.307	13.83	0.2637	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			306.96590	371.657	13.90	0.8339	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			47.16590	32.257	13.90	0.1661	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			501.28930	577.616	14.04	0.9471	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			103.42160	72.927	13.80	0.3116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			370.14820	440.178	13.95	0.8839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			30.34820	20.778	13.95	0.1161	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			277.54710	339.043	13.88	0.8043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			57.74710	39.643	13.88	0.1957	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			625.81300	550.963	15.78	0.8946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			16.24210	11.367	14.01	0.0699	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			60.03390	77.414	14.47	0.3220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			320.23390	258.014	14.47	0.6780	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			123.92550	156.999	13.72	0.5388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			174.12550	127.599	13.72	0.4612	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			193.22160	242.327	13.80	0.6884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			3.86110	4.594	17.70	0.0266	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02100	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,450.22100	4,370.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			551.66410	478.580	15.48	0.8610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			21.46410	27.980	15.48	0.1390	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			456.04210	530.767	14.01	0.9301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			769.33170	692.064	16.46	0.9373	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,411.20400	1,331.721	19.57	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			1.00400	1.122	19.57	0.0069	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			128.00030	162.386	13.73	0.5500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			168.20030	122.986	13.73	0.4500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,014.06110	935.194	17.70	0.9734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.05540	0.040	24.10	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,720.56020	1,640.987	20.89	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.36020	0.387	20.89	0.0024	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			817.85850	740.123	16.71	0.9472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			7.65850	9.523	16.71	0.0528	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			9.13170	11.463	16.46	0.0627	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,580.76710	1,501.220	20.30	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			77.12430	98.901	14.20	0.3884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			267.32430	209.501	14.20	0.6116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			49.96180	64.635	14.65	0.2793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			360.16180	295.235	14.65	0.7207	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,480.25540	2,400.640	24.10	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.23970	0.254	21.45	0.0016	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			1.11290	1.248	19.45	0.0076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,381.31290	1,301.848	19.45	0.9924	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			1.69010	1.925	18.94	0.0115	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,261.89010	1,182.525	18.94	0.9885	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.56710	0.620	20.30	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.12080	0.125	22.42	0.0008	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.29800	0.318	21.15	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,780.49800	1,700.918	21.15	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			1.63170	1.856	18.98	0.0111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,271.83170	1,192.456	18.98	0.9889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,850.43970	1,770.854	21.45	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.07470	0.021	24.60	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,760.51730	1,680.939	21.06	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.31730	0.339	21.06	0.0021	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,600.26780	2,520.626	24.43	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.06780	0.026	24.43	0.0002	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,080.32080	2,000.725	22.42	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,900.40580	1,820.816	21.66	0.9986	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.14810	0.154	22.13	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,010.34810	1,930.754	22.13	0.9990	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,180.29090	2,100.693	22.85	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.09090	0.093	22.85	0.0006	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,660.27470	2,580.621	24.60	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			886.20440	807.959	17.06	0.9585	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.15710	0.164	22.04	0.0010	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,990.35710	1,910.764	22.04	0.9990	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,310.26360	2,230.664	23.40	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.06360	0.064	23.40	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.20580	0.216	21.66	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.10470	0.107	22.64	0.0007	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,630.27120	2,550.623	24.51	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.07120	0.023	24.51	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.17700	0.185	21.87	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,950.37700	1,870.785	21.87	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			6.00440	7.359	17.06	0.0415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,850.29900	2,770.611	25.12	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.08440	0.016	24.82	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,740.28440	2,660.616	24.82	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.13560	0.141	22.25	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,040.33560	1,960.740	22.25	0.9991	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,130.30470	2,050.707	22.64	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,220.28130	2,140.683	23.02	0.9995	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,750.36610	3,670.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.16610	0.001	27.37	0.0000	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.06900	0.070	23.28	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,280.26900	2,200.670	23.28	0.9996	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.09900	0.011	25.12	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,550.26250	2,470.631	24.29	0.9998	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,580.26570	2,500.628	24.37	0.9998	0.00	0	850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.06570	0.028	24.37	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,630.43300	3,550.601	27.29	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.23300	0.001	27.29	0.0000	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.08130	0.083	23.02	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.27990	0.298	21.23	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,810.29350	2,730.613	25.01	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.09350	0.013	25.01	0.0001	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,500.25740	2,420.637	24.15	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.05740	0.037	24.15	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.06250	0.031	24.29	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.11520	0.008	25.43	0.0001	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.11080	0.114	22.55	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,110.31080	2,030.714	22.55	0.9993	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.07290	0.074	23.19	0.0005	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,260.27290	2,180.674	23.19	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,800.47990	1,720.898	21.23	0.9981	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.12310	0.006	25.57	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			3.99240	4.762	17.65	0.0275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,004.19240	925.362	17.65	0.9725	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.06350	0.030	24.32	0.0002	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,560.26350	2,480.630	24.32	0.9998	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,960.31520	2,880.608	25.43	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,281.77540	1,202.390	19.02	0.9892	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			14.52670	18.792	15.86	0.0982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			644.72670	569.392	15.86	0.9018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			32.96450	42.862	15.07	0.1996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			453.16450	383.462	15.07	0.8004	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,010.32310	2,930.606	25.57	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.13130	0.006	25.71	0.0000	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,510.25840	2,430.636	24.18	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.05840	0.036	24.18	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,820.46300	1,740.879	21.32	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.26300	0.279	21.32	0.0018	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1.57540	1.790	19.02	0.0108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.17970	0.002	26.43	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,060.32800	1,980.732	22.34	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.12800	0.132	22.34	0.0008	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.43670	0.473	20.64	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,660.63670	1,581.073	20.64	0.9970	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,060.33130	2,980.605	25.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.04220	0.000	27.37	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			28.24000	36.763	15.22	0.1755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			488.44000	417.363	15.22	0.8245	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,920.30910	2,840.609	25.32	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.10910	0.009	25.32	0.0001	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,320.37970	3,240.602	26.43	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,970.36670	1,890.774	21.96	0.9989	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.07700	0.078	23.11	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,240.27700	2,160.678	23.11	0.9995	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,560.80580	1,481.264	20.21	0.9959	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.60580	0.664	20.21	0.0041	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,220.24220	4,140.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.06780	0.000	27.37	0.0000	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,560.43350	3,480.601	27.09	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.23350	0.001	27.09	0.0000	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.84680	0.940	19.79	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,461.04680	1,381.540	19.79	0.9942	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.16670	0.174	21.96	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,132.80320	1,053.606	18.29	0.9823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			19.05880	24.853	15.59	0.1255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			579.25880	505.453	15.59	0.8745	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			119.95470	151.724	13.72	0.5277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			180.15470	132.324	13.72	0.4723	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,060.26780	3,980.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.11680	0.007	25.46	0.0000	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,170.35060	3,090.604	26.01	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.15060	0.004	26.01	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1.41850	1.605	19.15	0.0097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,311.61850	1,232.205	19.15	0.9903	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			2.60320	3.006	18.29	0.0177	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1.19240	1.341	19.36	0.0082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			3.27090	3.845	17.95	0.0225	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,063.47090	984.445	17.95	0.9775	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,810.34000	3,730.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.14000	0.000	27.37	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,970.31680	2,890.607	25.46	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,550.20060	5,470.600	27.37	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,520.42390	3,440.601	26.98	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.22390	0.001	26.98	0.0000	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.90630	1.008	19.70	0.0062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,441.10630	1,361.609	19.70	0.9938	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,361.39240	1,281.941	19.36	0.9918	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			190.72380	143.342	13.86	0.4682	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			135.82380	168.142	13.86	0.5318	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			77.37960	53.609	13.11	0.2186	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			313.17960	369.209	13.11	0.7814	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			59.29060	39.790	12.95	0.1749	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			355.09060	415.390	12.95	0.8251	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			292.11270	344.677	13.28	0.7465	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			94.51270	67.277	13.28	0.2535	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			140.31560	104.878	13.58	0.3454	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			227.91560	272.278	13.58	0.6546	0.00	0	546

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,642.74490	2,562.919	23.61	0.9985	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.34490	0.319	23.61	0.0015	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,051.65850	974.131	17.00	0.9496	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			9.25850	11.531	17.00	0.0504	0.00	0	4,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			64.47970	46.214	13.08	0.1730	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			426.17970	488.114	13.08	0.8270	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			377.64250	322.368	14.43	0.5810	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			155.94250	181.068	14.43	0.4190	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,291.14300	2,210.956	18.89	0.9891	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.64300	3.156	18.89	0.0109	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,998.65590	2,918.023	21.87	0.9943	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.85590	1.823	21.87	0.0057	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,807.94780	3,727.725	26.00	0.9958	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.14780	1.525	26.00	0.0042	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,799.07290	1,720.137	17.98	0.9634	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			10.47290	12.437	17.98	0.0366	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,650.39430	3,569.709	24.74	0.9946	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.79430	2.009	24.74	0.0054	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,220.72170	3,139.833	22.54	0.9938	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.12170	2.133	22.54	0.0062	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			324.34520	276.046	14.03	0.4933	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			235.74520	268.346	14.03	0.5067	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			441.14860	496.628	13.30	0.7401	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			129.74860	104.329	13.30	0.2599	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			171.86480	141.294	13.50	0.3171	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			386.56480	436.894	13.50	0.6829	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			613.05310	549.443	15.24	0.6903	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			127.75310	145.043	15.24	0.3097	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			587.82360	652.466	12.96	0.8364	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			73.12360	56.866	12.96	0.1636	0.00	0	2,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,606.35170	3,525.412	23.57	0.9930	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			2.55170	2.712	23.57	0.0070	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			814.05510	745.274	15.86	0.7612	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			100.25510	112.574	15.86	0.2388	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			13.56630	15.611	17.78	0.0424	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,847.36630	1,768.311	17.78	0.9576	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,375.21060	2,295.037	18.19	0.9836	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			4.71060	5.537	18.19	0.0164	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			108.56830	120.921	15.81	0.2462	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			824.26830	755.521	15.81	0.7538	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,727.74370	3,647.256	23.28	0.9933	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.04370	2.656	23.28	0.0067	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,471.05740	2,390.347	18.47	0.9836	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			5.35740	5.747	18.47	0.0164	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,272.45120	2,192.285	18.41	0.9748	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			8.35120	9.285	18.41	0.0252	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		407.30590	355.133	14.28	0.5295	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		243.20590	272.133	14.28	0.4705	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,145.00930	1,225.023	12.64	0.9705	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		9.10930	8.023	12.64	0.0295	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		486.11880	540.291	13.30	0.7306	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		150.21880	123.290	13.30	0.2694	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		291.50430	249.323	13.87	0.4244	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		332.20430	371.223	13.87	0.5756	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,774.95400	1,695.989	17.93	0.9181	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		36.65400	38.889	17.93	0.0819	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,829.82930	3,749.329	20.97	0.9943	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.52930	2.229	20.97	0.0057	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,371.74570	3,291.363	20.45	0.9895	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		3.44570	4.263	20.45	0.0105	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		64.75050	69.178	17.49	0.1252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,614.45050	1,537.278	17.49	0.8748	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		127.58040	137.421	16.29	0.2291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,087.28040	1,015.521	16.29	0.7709	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,290.74820	4,209.374	19.71	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		1.04820	1.274	19.71	0.0033	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,120.26340	1,194.918	12.42	0.9372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		29.96340	23.018	12.42	0.0628	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		134.94880	145.493	16.17	0.2406	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,044.64880	973.593	16.17	0.7594	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,029.21860	2,948.748	19.40	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		9.51860	10.648	19.40	0.0230	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		141.17110	152.309	16.08	0.2503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,010.87110	940.409	16.08	0.7497	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,058.77270	2,978.272	19.42	0.9780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		9.07270	10.172	19.42	0.0220	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		237.25020	258.103	14.98	0.3876	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		646.95020	586.203	14.98	0.6124	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,414.75520	3,333.942	19.58	0.9867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		5.05520	5.841	19.58	0.0133	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		60.36780	64.397	17.60	0.1175	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,670.06780	1,592.497	17.60	0.8825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		416.57020	456.331	13.88	0.5895	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		326.27020	284.431	13.88	0.4105	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,734.96170	2,654.834	19.27	0.9655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		15.26170	16.734	19.27	0.0345	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		711.43550	772.989	13.06	0.7981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		121.13550	101.089	13.06	0.2019	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		179.16650	193.942	15.59	0.3069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		838.86650	772.042	15.59	0.6931	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,430.50300	4,349.079	19.71	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		0.80300	0.979	19.71	0.0026	0.00	0	66



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,637.50820	2,557.514	19.23	0.9607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			17.80820	19.414	19.23	0.0393	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			96.69910	103.634	16.87	0.1787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,306.39910	1,231.734	16.87	0.8213	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,444.51110	3,363.675	19.59	0.9872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			4.81110	5.575	19.59	0.0128	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			111.59780	119.927	16.57	0.2034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,191.29780	1,118.027	16.57	0.7966	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			265.45750	289.325	14.74	0.4241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			575.15750	517.425	14.74	0.5759	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			78.14350	83.813	17.21	0.1484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,467.84350	1,391.913	17.21	0.8516	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,400.55040	4,319.136	19.71	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.85040	1.036	19.71	0.0027	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			105.58930	113.355	16.68	0.1935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,235.28930	1,161.455	16.68	0.8065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,345.37160	3,264.612	19.55	0.9853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			5.67160	6.512	19.55	0.0147	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			80.01020	85.855	17.18	0.1515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,449.71020	1,373.955	17.18	0.8485	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,071.28280	3,990.012	19.71	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.58280	1.912	19.71	0.0048	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			38.13180	40.218	18.30	0.0767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,047.83180	1,968.318	18.30	0.9233	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,289.84610	5,208.282	19.71	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.14610	0.182	19.71	0.0005	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			42.71180	45.183	18.12	0.0853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,952.41180	1,873.283	18.12	0.9147	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,189.87910	5,108.323	19.71	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.17910	0.223	19.71	0.0007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			51.91300	55.184	17.83	0.1023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,791.61300	1,713.284	17.83	0.8977	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,320.69030	4,239.304	19.71	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.99030	1.204	19.71	0.0031	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,119.90640	5,038.356	19.71	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.20640	0.256	19.71	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			51.31680	54.536	17.84	0.1012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,801.01680	1,722.635	17.84	0.8988	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,910.01450	4,828.488	19.71	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.31450	0.388	19.71	0.0011	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			47.88980	50.808	17.95	0.0949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,857.58980	1,778.908	17.95	0.9051	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			314.15400	343.063	14.38	0.4830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			473.85400	421.163	14.38	0.5170	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			56.95460	60.676	17.69	0.1114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,716.65460	1,638.776	17.69	0.8886	0.00	0	2,415

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,830.06860	4,748.554	19.71	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.36860	0.454	19.71	0.0013	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			32.23070	33.836	18.56	0.0655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,191.93070	2,111.936	18.56	0.9345	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			310.65310	339.206	14.40	0.4789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			480.35310	427.306	14.40	0.5211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			53.74610	57.180	17.77	0.1056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,763.44610	1,685.280	17.77	0.8944	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,560.32520	4,478.865	19.71	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.62520	0.765	19.71	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			53.12750	56.506	17.79	0.1045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,772.82750	1,694.606	17.79	0.8955	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,702.80560	3,621.810	19.71	0.9912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			3.10560	3.710	19.71	0.0088	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,463.11250	2,382.772	19.06	0.9512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			23.41250	24.672	19.06	0.0488	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			76.32330	81.823	17.25	0.1453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,486.02330	1,409.923	17.25	0.8547	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			297.01940	324.178	14.50	0.4628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			506.71940	452.278	14.50	0.5372	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,216.71110	3,136.060	19.49	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			7.01110	7.960	19.49	0.0177	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			363.26510	397.605	14.08	0.5375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			392.96510	345.705	14.08	0.4625	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			107.94940	115.935	16.63	0.1974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,217.64940	1,144.035	16.63	0.8026	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,137.67920	3,057.101	19.45	0.9803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			7.97920	9.001	19.45	0.0197	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			7.60220	8.596	19.47	0.0189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,167.30220	3,086.697	19.47	0.9811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,459.70010	8,378.100	19.71	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.71	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,921.03490	2,840.681	19.36	0.9733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			11.33490	12.581	19.36	0.0267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			404.96220	356.540	14.12	0.4711	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			355.26220	388.440	14.12	0.5289	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			351.32450	383.922	14.13	0.5247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			411.02450	362.022	14.13	0.4753	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			946.15330	1,016.440	12.68	0.8927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			55.85330	44.540	12.68	0.1073	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			467.39580	415.059	14.35	0.5129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			317.69580	346.959	14.35	0.4871	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			549.25560	599.967	13.46	0.6979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			208.95560	178.067	13.46	0.3021	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,350.83290	1,276.122	16.98	0.8299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			91.13290	98.022	16.98	0.1701	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			466.16620	510.287	13.71	0.6331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			275.86620	238.387	13.71	0.3669	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			84.06650	68.677	12.87	0.1506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			824.36650	890.577	12.87	0.8494	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			107.73230	89.297	12.99	0.1840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			748.03230	811.197	12.99	0.8160	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			537.56290	587.400	13.49	0.6894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			217.26290	185.500	13.49	0.3106	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.07700	0.097	19.71	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,599.77700	5,518.197	19.71	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			189.01780	160.300	13.37	0.2810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			579.31780	632.200	13.37	0.7190	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			0.00000	351.099	14.10	0.4668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			0.00000	392.999	14.10	0.5332	196,499.75	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.07540	0.095	19.71	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,609.77540	5,528.195	19.71	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.07380	0.093	19.71	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,619.77380	5,538.193	19.71	0.9997	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,757.92290	1,680.094	17.72	0.8801	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			65.52290	69.694	17.72	0.1199	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,994.64910	3,913.210	19.26	0.9933	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.24910	2.810	19.26	0.0067	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,517.59580	3,436.688	19.24	0.9862	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			5.19580	6.288	19.24	0.0138	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,923.94340	1,845.088	17.96	0.8969	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			56.34340	59.588	17.96	0.1031	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,689.50870	1,612.390	17.53	0.8632	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			78.20870	83.290	17.53	0.1368	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,570.91450	1,494.866	17.31	0.8453	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			89.61450	95.766	17.31	0.1547	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			430.66380	469.374	14.08	0.5682	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			381.96380	338.474	14.08	0.4318	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,746.92880	1,669.951	17.53	0.8562	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			87.72880	93.351	17.53	0.1438	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			49.92090	52.388	18.51	0.0843	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,352.82090	2,272.488	18.51	0.9157	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,799.64200	3,716.212	18.43	0.9871	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			6.74200	6.112	18.43	0.0129	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,106.31930	2,027.129	18.10	0.8945	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			63.41930	67.029	18.10	0.1055	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,582.22460	3,498.943	18.52	0.9822	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			9.32460	8.844	18.52	0.0178	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,200.03100	2,120.406	18.26	0.9022	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			58.73100	61.906	18.26	0.0978	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,741.50520	1,665.080	17.43	0.8445	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			99.60520	106.180	17.43	0.1555	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,168.23240	4,084.705	19.18	0.9884	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		6.33240	5.805	19.18	0.0116	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,674.37030	3,590.481	19.14	0.9784	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		12.47030	11.581	19.14	0.0216	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		404.37670	436.088	14.55	0.4962	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		101.78560	108.346	17.47	0.1550	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,792.58560	1,715.946	17.47	0.8450	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,021.28660	3,938.218	19.76	0.9809	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		10.48660	10.618	19.76	0.0191	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		555.17670	503.688	14.55	0.5038	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,497.48480	2,416.942	18.54	0.9120	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		56.18480	58.942	18.54	0.0880	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,728.29790	1,653.045	17.21	0.8138	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		135.39790	144.045	17.21	0.1862	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,375.61620	4,292.550	20.24	0.9782	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		12.71620	13.550	20.24	0.0218	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,865.53030	3,783.148	20.24	0.9637	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		22.63030	24.148	20.24	0.0363	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		923.20730	985.745	13.32	0.7728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		189.50730	167.445	13.32	0.2272	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		708.48500	759.454	13.78	0.6671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		324.78500	291.154	13.78	0.3329	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		1,296.64280	1,226.654	16.32	0.7177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		230.34280	244.954	16.32	0.2823	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		69.78850	73.394	18.61	0.0974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,696.08850	2,615.094	18.61	0.9026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		69.29960	72.888	18.62	0.0967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,705.59960	2,624.588	18.62	0.9033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		70.28290	73.907	18.59	0.0980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,686.58290	2,605.607	18.59	0.9020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,934.55090	3,852.540	20.41	0.9570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		28.25090	30.840	20.41	0.0430	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		324.87730	346.718	15.49	0.3774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		941.17730	878.418	15.49	0.6226	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,307.95550	1,382.144	12.91	0.8916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		74.25550	63.844	12.91	0.1084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		298.38730	318.160	15.69	0.3518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,024.68730	959.860	15.69	0.6482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,963.79170	2,882.359	19.05	0.9186	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		57.49170	60.659	19.05	0.0814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		426.51620	456.819	14.86	0.4687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		692.81620	638.519	14.86	0.5313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		391.41640	418.864	15.06	0.4384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		767.71640	710.564	15.06	0.5616	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,769.79200	3,687.783	20.37	0.9507	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		33.49200	36.083	20.37	0.0493	0.00	0	5,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,837.53350	3,755.775	20.41	0.9531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		31.23350	34.075	20.41	0.0469	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		379.40180	405.857	15.13	0.4278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		795.70180	737.557	15.13	0.5722	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,592.34390	1,518.964	16.92	0.7761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		176.04390	187.264	16.92	0.2239	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		165.16350	175.581	17.03	0.2119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,661.46350	1,587.281	17.03	0.7881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,797.63590	4,714.133	20.41	0.9808	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		11.33590	12.433	20.41	0.0192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		220.22940	234.070	16.43	0.2715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,346.52940	1,275.769	16.43	0.7285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,876.30710	3,794.445	20.41	0.9547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		30.00710	32.745	20.41	0.0453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		764.53460	818.862	13.62	0.6985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		280.83460	250.562	13.62	0.3015	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		239.17220	254.456	16.23	0.2917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,255.47220	1,186.156	16.23	0.7083	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		4,080.56970	3,998.217	20.41	0.9624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		24.26970	26.517	20.41	0.0376	0.00	0	73,314
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,719.69590	1,645.736	17.12	0.7877	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		170.59590	181.636	17.12	0.2123	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,567.16000	4,483.719	20.49	0.9719	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		18.06000	19.619	20.49	0.0281	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,030.04480	3,947.642	20.49	0.9550	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		30.94480	33.542	20.49	0.0450	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,324.12700	2,245.926	17.92	0.8457	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		127.22700	135.026	17.92	0.1543	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,853.03440	2,771.016	18.68	0.8873	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		92.33440	96.516	18.68	0.1127	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,710.75140	1,638.602	17.03	0.7602	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		213.25140	227.302	17.03	0.2398	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,741.77500	4,657.567	20.42	0.9658	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		24.27500	26.267	20.42	0.0342	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,206.85560	4,123.793	20.42	0.9480	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		39.35560	42.493	20.42	0.0520	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,530.72440	4,446.865	20.40	0.9580	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		31.02440	33.565	20.40	0.0420	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		378.38910	341.836	13.91	0.3394	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		788.68910	838.536	13.91	0.6606	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		210.63960	224.451	17.08	0.2351	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,760.33960	1,687.751	17.08	0.7649	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,653.66010	2,572.789	18.29	0.8643	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		116.46010	122.289	18.29	0.1357	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		286.70310	257.595	13.65	0.2758	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		944.20310	1,001.895	13.65	0.7242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,574.00590	1,652.873	13.22	0.9000	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			76.50590	68.573	13.22	0.1000	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,233.35100	1,167.276	16.06	0.6544	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			340.85100	361.576	16.06	0.3456	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,704.11350	1,632.810	16.95	0.7377	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			253.51350	269.510	16.95	0.2623	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,988.09220	4,903.707	20.39	0.9630	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			27.49220	30.407	20.39	0.0370	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,395.72860	4,312.931	20.39	0.9433	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			45.12860	49.631	20.39	0.0567	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,419.00840	3,335.407	19.49	0.8957	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			95.20840	99.407	19.49	0.1043	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,577.86920	1,507.718	16.70	0.7085	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			294.06920	311.718	16.70	0.2915	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,068.69270	1,007.174	15.64	0.5938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			439.49270	465.874	15.64	0.4062	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			728.62900	677.066	14.88	0.4837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			599.42900	635.766	14.88	0.5163	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,700.79300	1,629.882	16.89	0.7283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			271.59300	288.582	16.89	0.2717	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			450.30990	477.538	15.58	0.4143	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,039.50990	978.838	15.58	0.5857	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			128.98980	135.213	18.49	0.1395	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,838.18980	2,756.513	18.49	0.8605	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,660.77750	2,580.581	18.21	0.8470	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			141.57750	149.281	18.21	0.1530	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			128.36960	134.552	18.51	0.1388	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,847.56960	2,765.852	18.51	0.8612	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,021.32260	1,080.588	13.67	0.7329	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			290.52260	261.888	13.67	0.2671	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			129.61420	135.875	18.47	0.1401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,828.81420	2,747.175	18.47	0.8599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,902.93560	4,818.676	20.32	0.9566	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			33.73560	37.376	20.32	0.0434	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,666.78890	3,582.551	19.92	0.9050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			87.58890	91.251	19.92	0.0950	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,697.34530	1,627.134	16.84	0.7173	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			293.74530	312.134	16.84	0.2827	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,213.63910	5,128.990	20.23	0.9609	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			30.03910	33.990	20.23	0.0391	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,582.92850	4,500.309	20.23	0.9403	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.32850	55.309	20.23	0.0597	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,815.65790	2,736.128	18.22	0.8288	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			178.45790	189.128	18.22	0.1712	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,110.73050	1,167.114	13.94	0.7033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			397.73050	363.513	13.94	0.2967	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	18/03/2019	Foreign Exchange Option	15.33	Call			192.60760	203.080	18.48	0.1729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,009.60760	2,929.480	18.48	0.8271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			194.13580	204.683	18.45	0.1742	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,991.13580	2,911.083	18.45	0.8258	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			351.29080	371.152	16.95	0.2944	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,888.29080	1,817.552	16.95	0.7056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			193.37120	203.881	18.47	0.1736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,000.37120	2,920.281	18.47	0.8264	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,130.74290	2,061.634	17.31	0.6962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			417.59010	436.304	17.32	0.3028	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,138.99010	2,069.804	17.32	0.6972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			415.84600	434.478	17.33	0.3017	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,147.24600	2,077.979	17.33	0.6983	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			419.34290	438.134	17.31	0.3038	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			432.26520	443.717	18.66	0.2564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,303.16520	3,232.317	18.66	0.7436	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,170.81790	7,092.727	20.29	0.9266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			99.91790	104.127	20.29	0.0734	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			431.28510	442.716	18.68	0.2558	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,312.18510	3,241.316	18.68	0.7442	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			430.30920	441.720	18.69	0.2553	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,321.20920	3,250.320	18.69	0.7447	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			761.13530	781.476	17.84	0.3660	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,680.63530	2,611.176	17.84	0.6340	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			759.18060	779.452	17.85	0.3652	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,688.68060	2,619.152	17.85	0.6348	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			757.22530	777.434	17.86	0.3644	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,696.72530	2,627.134	17.86	0.6356	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,833.08620	2,760.424	18.04	0.6347	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			788.88620	810.924	18.04	0.3653	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			865.72680	891.420	18.03	0.3831	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,791.02680	2,716.820	18.03	0.6169	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			863.68690	889.303	18.03	0.3823	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,798.98690	2,724.703	18.03	0.6177	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			861.64550	887.194	18.04	0.3816	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,806.94550	2,732.594	18.04	0.6184	0.00	0	0
<b>Total \$ / R Option</b>												<b>196,499.75</b>	<b>500</b>	<b>3,598,984</b>
<b>Total \$ / R</b>												<b>2,456,009,311.65</b>	<b>204,893</b>	<b>4,820,802</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.01940		11.93980			0.0000	180,291.00	15	457
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.17190		12.09030			0.0000	60,859.50	5	133
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.31830		12.23370			0.0000	61,591.50	5	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.45870		12.37080			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.73650		12.64860			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>302,742.00</b>	<b>25</b>	<b>638</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		29.80060		31.790	21.15	0.0020	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		178,049.80060		170,091.790	21.15	0.9980	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		28.88170		30.773	21.19	0.0019	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		179,048.88170		171,090.773	21.19	0.9981	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		30.74980		32.842	21.11	0.0021	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		177,050.74980		169,092.842	21.11	0.9979	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		4,626.87390		4,904.633	18.00	0.0920	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		188,596.87390		180,714.633	18.00	0.9080	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		4,574.25780		4,847.393	18.02	0.0910	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		189,544.25780		181,657.393	18.02	0.9090	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		4,680.24510		4,962.590	17.98	0.0929	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		187,650.24510		179,772.590	17.98	0.9071	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		13,238.65080		14,038.886	17.42	0.1745	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		190,868.65080		183,208.886	17.42	0.8255	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		13,135.38070		13,928.215	17.43	0.1733	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		191,765.38070		184,098.215	17.43	0.8267	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		13,342.80120		14,150.738	17.40	0.1758	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		189,972.80120		182,320.738	17.40	0.8242	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		296,044.48660		287,827.516	18.70	0.8687	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		12,239.30140		12,819.790	18.67	0.1325	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		294,159.30140		285,949.790	18.67	0.8675	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		12,181.59250		12,758.571	18.69	0.1319	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		295,101.59250		286,888.571	18.69	0.8681	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		12,124.48660		12,697.516	18.70	0.1313	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		41,759.01110		43,630.440	17.32	0.3028	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		213,899.01110		206,980.441	17.32	0.6972	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		41,584.60020		43,447.848	17.33	0.3017	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		214,724.60020		207,797.848	17.33	0.6983	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		41,934.29300		43,813.436	17.31	0.3038	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		213,074.29300		206,163.436	17.31	0.6962	0.00	0	0	
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>302,742.00</b>	<b>25</b>	<b>638</b>
£ / R	On	15/03/2018	Foreign Exchange Future			16.54160		16.40480		0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.55380		16.41680		0.0000	41,103,085.40	2,483	191,422	
£ / R	On	30/04/2018	Foreign Exchange Future			16.69130		16.55170		0.0000	0.00	0	9	
£ / R	On	18/06/2018	Foreign Exchange Future			16.83460		16.69400		0.0000	6,733,840.00	400	14,867	
£ / R	On	17/09/2018	Foreign Exchange Future			17.10270		16.95840		0.0000	0.00	0	13,662	
£ / R	On	14/12/2018	Foreign Exchange Future			17.36430		17.21630		0.0000	0.00	0	898	
£ / R	On	18/03/2019	Foreign Exchange Future			17.64200		17.49120		0.0000	0.00	0	951	
£ / R	On	14/06/2019	Foreign Exchange Future			17.89940		17.75240		0.0000	0.00	0	3,115	



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>47,836,925.40</b>	<b>2,883</b>	<b>224,962</b>
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,647.77740	2,510.590	30.23	0.9928	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		2.57740	2.190	30.23	0.0072	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		91.95300	96.310	22.49	0.2152	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		895.15300	762.510	22.49	0.7848	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		90.33760	94.453	22.51	0.2119	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		903.53760	770.653	22.51	0.7881	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		93.59360	98.198	22.48	0.2186	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		886.79360	754.398	22.48	0.7814	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		131.24490	145.681	22.20	0.2976	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		714.44490	591.881	22.20	0.7024	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,725.38350	3,587.259	32.72	0.9969	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		2.18350	1.059	32.72	0.0031	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,588.07960	2,449.702	27.40	0.9893	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		4.87960	3.502	27.40	0.0107	0.00	0	1,500	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		985.79640	871.182	20.64	0.6336	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		307.49640	332.482	20.64	0.3664	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,550.86260	1,422.173	20.83	0.6844	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		72.25980	61.839	22.94	0.0698	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		352.73960	364.331	20.84	0.3139	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,558.73960	1,429.731	20.84	0.6861	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		350.62640	361.901	20.85	0.3123	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,566.62640	1,437.301	20.85	0.6877	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		354.86260	366.773	20.83	0.3156	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,494.00000	16,634.600	27.86	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	27.86	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		448.70420	475.399	20.48	0.3850	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		1,254.70420	1,140.799	20.48	0.6150	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,778.25980	3,627.239	22.94	0.9302	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		554.78700	565.513	20.00	0.3572	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,846.38700	1,712.813	20.00	0.6428	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		552.42970	562.834	20.01	0.3559	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,854.02970	1,720.134	20.01	0.6441	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		557.15050	568.203	19.99	0.3586	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,838.75050	1,705.503	19.99	0.6414	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		836.51590	865.048	19.17	0.4355	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,730.21590	1,610.748	19.17	0.5645	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		833.58070	861.659	19.18	0.4343	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,737.28070	1,617.359	19.18	0.5657	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		830.65660	858.288	19.18	0.4330	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,744.35660	1,623.988	19.18	0.5670	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		1,040.70270	1,075.265	18.81	0.4635	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		1,839.50270	1,723.265	18.81	0.5365	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		1,037.54180	1,071.710	18.81	0.4624	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		1,846.34180	1,729.710	18.81	0.5376	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	18/03/2019	Foreign Exchange Option	18.31	Call			1,034.39090	1,068.158	18.82	0.4613	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,853.19090	1,736.158	18.82	0.5387	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,172.18540	1,200.403	18.66	0.4668	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			2,049.78540	1,931.003	18.66	0.5332	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,169.11680	1,196.882	18.66	0.4658	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,056.71680	1,937.482	18.66	0.5342	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,175.26300	1,203.925	18.66	0.4678	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			2,042.86300	1,924.525	18.66	0.5322	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>47,836,925.40</b>	<b>2,883</b>	<b>228,462</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11413		0.11182			0.0000	2,853.30	25	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11634		0.11399			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11852		0.11612			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12797		0.12551			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>2,853.30</b>	<b>25</b>	<b>8,286</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			10.96160	16.384	16.86	0.0869	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			829.06160	603.184	16.86	0.9131	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.82480	1.276	24.14	0.0067	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,818.92480	1,588.076	24.14	0.9933	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			250.66700	426.656	12.90	0.9097	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			68.76700	13.456	12.90	0.0903	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			75.68740	96.427	19.32	0.1576	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,676.98740	1,462.827	19.32	0.8424	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			17.77060	30.170	20.72	0.0563	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,619.07060	2,396.570	20.72	0.9437	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			218.91010	278.072	17.05	0.3867	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			820.21010	644.472	17.05	0.6133	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			228.94130	270.182	19.14	0.2797	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,616.64130	1,418.082	19.14	0.7203	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			138.52460	164.366	21.94	0.1718	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,526.22460	2,312.266	21.94	0.8282	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			450.77450	532.189	17.18	0.4863	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			838.47450	680.089	17.18	0.5137	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			915.83980	1,011.893	19.08	0.5141	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,364.93980	1,215.093	19.08	0.4859	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			711.93510	716.209	20.28	0.3912	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,161.03510	1,919.409	20.28	0.6088	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,308.14550	1,427.735	17.48	0.6640	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			757.24550	630.935	17.48	0.3360	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>2,853.30</b>	<b>25</b>	<b>8,286</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/03/2018	Foreign Exchange Future			14.79460		14.53530			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.80720		14.54760			0.0000	122,529,580.00	8,275	123,829
€ / R	On	29/03/2018	Foreign Exchange Future			14.84110		14.58140			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.88950		14.62710			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.94900		14.68550			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.10140		14.83640			0.0000	11,371,354.20	753	29,347
€ / R	On	17/09/2018	Foreign Exchange Future			15.39170		15.12000			0.0000	3,847,925.00	250	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.67970		15.40110			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.98350		15.69800			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.22350		15.94000			0.0000	0.00	0	3,542
<b>Total € / R Future</b>												<b>137,748,859.20</b>	<b>9,278</b>	<b>206,401</b>
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,474.77750	2,215.550	23.40	0.9991	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.07750	0.150	23.40	0.0009	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,548.24110	1,807.450	20.25	0.9987	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.64110	0.250	20.25	0.0013	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			134.70500	279.867	13.43	0.6749	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			207.10500	92.667	13.43	0.3251	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			221.17430	408.064	13.83	0.7975	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			123.57430	50.864	13.83	0.2025	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			22.73700	7.971	15.03	0.0405	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			570.33700	815.171	15.03	0.9595	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,452.65850	2,193.170	21.87	0.9982	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.25850	0.370	21.87	0.0018	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1.04830	1.826	19.65	0.0088	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,843.44830	1,584.626	19.65	0.9912	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			32.02870	78.189	13.48	0.2930	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			534.42870	320.989	13.48	0.7070	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			26.60310	65.950	13.57	0.2566	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			579.00310	358.750	13.57	0.7434	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,953.20070	1,694.149	20.05	0.9934	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.80070	1.349	20.05	0.0066	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			62.78020	142.429	13.12	0.4556	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			375.18020	195.229	13.12	0.5444	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			60.67990	138.270	13.14	0.4463	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			383.07990	201.070	13.14	0.5537	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			64.94240	146.679	13.10	0.4649	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			367.34240	189.479	13.10	0.5351	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,629.65350	2,370.102	20.71	0.9953	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			1.05350	1.202	20.71	0.0047	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			154.91670	253.360	12.90	0.5082	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			417.81670	253.860	12.90	0.4918	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			688.34780	493.854	13.55	0.6280	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			133.84780	202.854	13.55	0.3720	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			887.81140	693.191	13.86	0.6241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			218.61550	290.488	13.83	0.3820	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		872.21550	679.088	13.83	0.6180	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		101.04350	60.214	12.07	0.1200	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,850.43630	2,112.004	14.16	0.9763	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.03630	10.604	14.16	0.0237	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		216.40200	287.527	13.85	0.3789	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		880.00200	686.127	13.85	0.6211	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		214.21140	284.591	13.86	0.3759	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		164.66840	102.562	12.21	0.1822	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		128.02340	171.014	14.71	0.2475	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,291.62340	1,069.614	14.71	0.7525	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		982.97640	780.139	14.08	0.6595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		189.37640	251.539	14.08	0.3405	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		927.44350	1,151.614	12.07	0.8800	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		93.09180	54.705	12.05	0.1111	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		80.05320	107.439	15.42	0.1659	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,683.65320	1,446.039	15.42	0.8341	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,367.46440	1,619.409	12.23	0.9571	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		31.06440	18.009	12.23	0.0429	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		751.06840	953.962	12.21	0.8178	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		57.49800	30.994	11.93	0.0698	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		279.18660	370.876	13.40	0.4610	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		692.78660	519.476	13.40	0.5390	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,794.31680	6,529.625	22.44	0.9980	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.71680	1.025	22.44	0.0020	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		959.49180	1,186.105	12.05	0.8889	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,716.44570	5,452.592	22.44	0.9931	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		2.84570	3.992	22.44	0.0069	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,787.47050	3,521.584	18.81	0.9768	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		13.87050	12.984	18.81	0.0232	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,143.89800	1,382.394	11.93	0.9302	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		322.87700	397.900	14.24	0.3759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,202.87700	1,006.200	14.24	0.6241	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,514.51810	6,242.724	18.19	0.9932	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,679.54880	1,942.586	12.77	0.9247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		59.54880	50.886	12.77	0.0753	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,078.27040	1,290.378	12.32	0.8141	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		208.27040	148.678	12.32	0.1859	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		148.12210	183.686	15.63	0.1964	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,830.01720	1,602.071	15.23	0.7584	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		190.01720	233.771	15.23	0.2416	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		358.58870	442.311	14.04	0.4086	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		1,088.58870	900.611	14.04	0.5914	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		147.04590	182.336	15.64	0.1952	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		31.30470	31.026	17.84	0.0398	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		4.51810	4.424	18.19	0.0068	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,471.30470	4,199.326	17.84	0.9602	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	17.11	Put			2,137.04590	1,900.636	15.64	0.8048	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			145.97790	180.999	15.65	0.1940	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,145.97790	1,909.299	15.65	0.8060	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,128.12210	1,891.986	15.63	0.8036	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			197.38860	232.065	16.12	0.1985	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,676.28860	2,432.365	16.12	0.8015	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			196.39110	230.861	16.13	0.1976	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,685.29110	2,441.161	16.13	0.8024	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			195.39600	229.663	16.15	0.1967	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,694.29600	2,449.963	16.15	0.8033	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,175.12200	1,004.629	14.05	0.5002	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			729.75210	845.775	14.03	0.5032	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,161.75210	992.275	14.03	0.4968	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			726.42930	841.940	14.04	0.5015	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,168.42930	998.440	14.04	0.4985	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			723.12200	838.129	14.05	0.4998	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,645.22620	1,456.572	14.76	0.5595	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			712.53380	806.961	14.77	0.4391	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,652.53380	1,463.461	14.77	0.5609	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			717.93020	813.195	14.76	0.4418	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,637.93020	1,449.695	14.76	0.5582	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			715.22620	810.072	14.76	0.4405	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>622,590</b>
<b>Total € / R</b>												<b>137,748,859.20</b>	<b>9,278</b>	<b>828,991</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.30230		9.22950			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.30800		9.23500			0.0000	2,327,000.00	250	6,582
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.32220		9.24860			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.42920		9.35450			0.0000	2,621,317.60	278	5,736
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.54860		9.47180			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.66500		9.58570			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.89770		9.81860			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>4,948,317.60</b>	<b>528</b>	<b>23,580</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			495.54260	424.442	14.88	0.9395	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			5.04260	6.742	14.88	0.0605	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			2.10160	2.543	16.06	0.0215	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			757.10160	684.544	16.06	0.9785	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			2.03120	2.455	16.16	0.0207	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			767.03120	694.455	16.16	0.9793	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.96380	2.371	16.27	0.0200	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			776.96380	704.371	16.27	0.9800	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			108.08460	76.800	12.04	0.3620	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			136.68460	179.000	12.04	0.6380	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,183.34720	1,113.403	14.77	0.9051	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	18/06/2018	Foreign Exchange Option	10.49	Call			29.05300	33.969	14.73	0.0984	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,164.55300	1,094.769	14.73	0.9016	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			28.44350	33.279	14.75	0.0967	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,173.94350	1,104.079	14.75	0.9033	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			27.84720	32.603	14.77	0.0949	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,691.76020	1,619.602	15.34	0.9012	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			43.02190	47.597	15.36	0.0977	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,701.22190	1,628.997	15.36	0.9023	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			44.10690	48.815	15.32	0.0999	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,682.30690	1,610.215	15.32	0.9001	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			43.56020	48.202	15.34	0.0988	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			70.58610	77.537	15.78	0.1230	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,964.88610	1,892.537	15.78	0.8770	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			69.92610	76.809	15.79	0.1219	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,974.22610	1,901.809	15.79	0.8781	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			71.25310	78.273	15.76	0.1240	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,955.55310	1,883.273	15.76	0.8760	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			244.28380	262.887	14.39	0.2839	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,435.68380	1,375.187	14.39	0.7161	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			242.51400	260.995	14.40	0.2822	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,443.91400	1,383.295	14.40	0.7178	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			246.06360	264.793	14.38	0.2856	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,427.46360	1,367.093	14.38	0.7144	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>4,948,317.60</b>	<b>528</b>	<b>23,580</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.32960		9.29300			0.0000	932,960.00	100	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.46580		9.42790			0.0000	0.00	0	430
<b>Total CAD/ R Future</b>												<b>932,960.00</b>	<b>100</b>	<b>1,030</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.82140	2.903	17.48	0.0224	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			779.82140	743.303	17.48	0.9776	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.73400	2.808	17.58	0.0217	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			789.73400	753.208	17.58	0.9783	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			2.91250	3.003	17.38	0.0232	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			769.91250	733.403	17.38	0.9768	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			24.46920	24.666	16.14	0.0695	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,416.56920	1,378.865	16.14	0.9305	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			24.02080	24.191	16.15	0.0683	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,426.12080	1,388.391	16.15	0.9317	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			24.92530	25.150	16.12	0.0707	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,407.02530	1,369.350	16.12	0.9293	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>												<b>932,960.00</b>	<b>100</b>	<b>1,030</b>
CF CANDCO	On	28/03/2018	Foreign Exchange Future			37.99230		26.13940			0.0000	0.00	0	0
<b>Total CF CANDO CAHB Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHB</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	28/03/2018	Foreign Exchange Future			19.23510		15.12600			0.0000	0.00	0	0
<b>Total CF CANDO CAHC Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHC</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	28/03/2018	Foreign Exchange Future			767.52530		576.99460			0.0000	0.00	0	0
<b>Total CF CANDO CAHE Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAHE</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.84910		12.62300			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.11800		12.88680			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.38380		13.14720			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.43790		14.19240			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1.93050	2.855	20.28	0.0146	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,528.93050	1,303.755	20.28	0.9854	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.88990	2.789	20.34	0.0142	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,538.88990	1,313.689	20.34	0.9858	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.97230	2.909	20.21	0.0149	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,518.97230	1,293.809	20.21	0.9851	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			52.31490	69.793	15.92	0.1278	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,695.51490	1,481.793	15.92	0.8722	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			51.79040	69.046	15.95	0.1265	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,704.99040	1,491.046	15.95	0.8735	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			51.27100	68.308	15.97	0.1252	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,714.47100	1,500.308	15.97	0.8748	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			105.83280	136.636	15.76	0.1724	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,998.63280	1,792.836	15.76	0.8276	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			104.89440	135.452	15.77	0.1711	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,007.69440	1,801.652	15.77	0.8289	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			106.77980	137.829	15.75	0.1737	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,989.57980	1,784.029	15.75	0.8263	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			729.21940	819.812	14.49	0.4858	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,256.81940	1,101.912	14.49	0.5142	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			726.20530	816.402	14.50	0.4842	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,263.80530	1,108.502	14.50	0.5158	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			723.20580	813.008	14.51	0.4826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,270.80580	1,115.108	14.51	0.5174	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.89240		1.87520			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90640		1.88880			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92040		1.90230			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96110		1.94220			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			60.18880	86.306	13.76	0.2585	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			608.18880	462.307	13.76	0.7415	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			47.77250	66.749	13.99	0.2096	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			695.77250	542.749	13.99	0.7904	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			75.80130	110.734	13.53	0.3151	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			523.80130	386.734	13.53	0.6849	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			181.83950	209.138	14.51	0.2440	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,493.83950	1,345.138	14.51	0.7560	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			166.62100	191.535	14.63	0.2267	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,578.62100	1,427.535	14.63	0.7733	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			198.41860	228.298	14.40	0.2623	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,410.41860	1,264.298	14.40	0.7377	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,486.33580	2,326.508	15.51	0.8016	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			198.25350	218.046	15.61	0.1890	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,575.25350	2,414.046	15.61	0.8110	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			187.81980	206.310	15.71	0.1800	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,664.81980	2,502.310	15.71	0.8200	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			209.33580	230.508	15.51	0.1984	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,116.22230	1,198.918	14.51	0.5095	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,494.22230	1,387.918	14.51	0.4905	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,079.48040	1,159.544	14.56	0.4975	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,557.48040	1,448.544	14.56	0.5025	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,154.13720	1,239.520	14.46	0.5217	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,432.13720	1,328.520	14.46	0.4783	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			2.00760		1.97280			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.04850		2.01280			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.08990		2.05360			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28880		2.25170			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			10.99110	19.125	21.58	0.0498	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,982.99110	1,643.125	21.58	0.9502	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			9.08740	16.958	22.07	0.0440	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,081.08740	1,740.959	22.07	0.9560	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			7.51110	15.101	22.56	0.0391	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,179.51110	1,839.101	22.56	0.9609	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,304.69380	1,991.529	16.49	0.8164	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			151.61630	205.022	16.30	0.2085	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,123.61630	1,820.022	16.30	0.7915	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			141.79950	190.253	16.39	0.1957	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,213.79950	1,905.253	16.39	0.8043	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			132.69380	176.529	16.49	0.1836	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			200.33200	257.497	16.90	0.1900	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,164.33200	2,858.497	16.90	0.8100	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			189.49880	243.764	16.94	0.1816	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,253.49880	2,944.764	16.94	0.8184	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			179.23550	230.719	16.98	0.1735	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,343.23550	3,031.719	16.98	0.8265	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,984.01330	2,205.001	14.66	0.6670	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,067.01330	917.001	14.66	0.3330	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,086.26830	2,315.485	14.52	0.6882	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			969.26830	827.486	14.52	0.3118	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,034.86650	2,259.621	14.59	0.6776	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,017.86650	871.621	14.59	0.3224	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.53580		1.52610			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55920		1.54930			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58070		1.57070			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.69440		1.68530			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.87680	0.908	21.70	0.0041	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,139.87680	2,042.908	21.70	0.9959	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.69430	0.715	22.05	0.0033	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,239.69430	2,142.715	22.05	0.9967	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1.11200	1.159	21.36	0.0052	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,040.11200	1,943.159	21.36	0.9948	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			73.51340	76.971	17.56	0.1111	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,180.51340	2,084.971	17.56	0.8889	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			67.33260	70.263	17.71	0.1023	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,274.33260	2,178.263	17.71	0.8977	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			80.31290	84.365	17.41	0.1207	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,087.31290	1,992.365	17.41	0.8793	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			123.09910	129.750	17.50	0.1333	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,816.09910	2,722.750	17.50	0.8667	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			115.51750	121.477	17.59	0.1258	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,908.51750	2,814.477	17.59	0.8742	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			109.40420	113.753	17.67	0.1187	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,002.40420	2,906.753	17.67	0.8813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			937.07130	965.427	16.24	0.4545	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,684.07130	1,621.427	16.24	0.5455	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			907.34430	934.667	16.33	0.4430	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,754.34430	1,690.667	16.33	0.5570	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			967.88890	997.311	16.15	0.4662	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,614.88890	1,553.310	16.15	0.5338	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11840		0.11750			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11800		0.11710			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11760		0.11620			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11290		0.11260			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.54360		1.51640			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56870		1.54090			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59360		1.56550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66520		1.63740			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	19/03/2018	Foreign Exchange Future			8.69990		8.62410			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			8.80650		8.72890			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			8.91260		8.83240			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.52620		9.45020			0.0000	0.00	0	0
<b>Total NZ\$/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1.87240	2.434	18.39	0.0195	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			827.77240	752.534	18.39	0.9805	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.78630	2.362	18.51	0.0189	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			837.68630	762.462	18.51	0.9811	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.92600	2.510	18.28	0.0202	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			817.82600	742.610	18.28	0.9798	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			30.73020	37.053	15.80	0.1059	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,141.83020	1,070.554	15.80	0.8941	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	18/06/2018	Foreign Exchange Option	9.85	Call			30.07560	36.273	15.81	0.1040	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,151.17560	1,079.773	15.81	0.8960	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			31.39840	37.851	15.78	0.1079	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,132.49840	1,061.351	15.78	0.8921	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			88.66590	101.520	15.61	0.1894	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,186.26590	1,118.920	15.61	0.8106	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			87.51460	100.207	15.63	0.1874	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,195.11460	1,127.607	15.63	0.8126	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			89.83420	102.849	15.60	0.1916	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,177.43420	1,110.249	15.60	0.8084	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			440.93740	472.524	14.81	0.4375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			910.73740	866.324	14.81	0.5625	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			437.94110	469.337	14.83	0.4353	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			917.74110	873.137	14.83	0.5647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			443.95480	475.728	14.80	0.4398	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			903.75480	859.528	14.80	0.5602	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.24980		1.24030			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25750		1.24970			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26470		1.25750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34500		1.34030			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			597.00000	502.000		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			697.00000	602.000		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			797.00000	702.000		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			703.00000	625.000		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			803.00000	725.000		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			603.00000	525.000		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			1,125.00000	1,053.000		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			1,225.00000	1,153.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,025.00000	953.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			203.00000	250.000		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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			103.00000	150.000		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			303.00000	350.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.37730		1.37500			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.38310		1.38080			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.38840		1.38620			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.23190		1.21840			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24070		1.22710			0.0000	62,035.00	50	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24950		1.23590			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>62,035.00</b>	<b>50</b>	<b>190</b>
<b>Total QUANTO € / \$</b>												<b>62,035.00</b>	<b>50</b>	<b>190</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		8.76180	0.11383	8.94300			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.59580	0.11383	8.77290			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.43730	0.11383	8.61160			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.11383	1,281.47790	477.016	14.75	0.2805	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.11383	1,151.47790	2,159.016	14.75	0.7195	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.11383	1,225.66580	450.607	14.75	0.2688	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.11383	1,195.66580	2,232.606	14.75	0.7312	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.11383	1,337.68080	504.588	14.75	0.2925	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.11383	1,107.68080	2,086.588	14.75	0.7075	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Put	0.11383	1,930.44110	3,282.184	14.75	0.8577	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Call	0.11383	660.44110	200.184	14.75	0.1423	0.00	0	11,700
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11383	3,695.52980	2,617.871	15.64	0.4821	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11383	2,566.52980	3,259.871	15.64	0.5179	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11383	2,514.82360	1,724.643	15.64	0.3620	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11383	3,685.82360	4,666.643	15.64	0.6380	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.11383	3,641.77450	2,573.310	15.64	0.4767	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11383	2,612.77450	3,315.310	15.64	0.5233	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11383	3,588.53370	2,529.284	15.64	0.4713	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11383	2,659.53370	3,371.283	15.64	0.5287	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.11383	4,207.72940	3,247.120	16.31	0.4532	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.11383	4,291.72940	5,074.120	16.31	0.5468	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11383	4,317.67840	3,329.051	16.31	0.4608	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 / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11383	4,201.67840	4,956.051	16.31	0.5392	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11383	4,263.15640	3,287.898	16.31	0.4570	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11383	4,247.15640	5,014.898	16.31	0.5430	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,160.58000		21,854.47000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.09300		8.99450			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.22630		9.12530			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.35860		9.25450			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.05640		9.95250			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.96600	1.334	18.27	0.0110	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			966.46600	868.334	18.27	0.9890	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.91780	1.294	18.37	0.0107	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			976.41780	878.294	18.37	0.9893	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			1.01690	1.375	18.16	0.0114	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			956.51690	858.375	18.16	0.9886	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,024.81880	932.441	14.72	0.8648	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			41.81420	50.627	14.67	0.1398	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,006.51420	914.327	14.67	0.8602	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			40.95850	49.675	14.70	0.1374	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,015.65850	923.375	14.70	0.8626	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			40.11880	48.741	14.72	0.1352	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			137.41650	158.621	14.05	0.2785	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			882.91650	800.021	14.05	0.7215	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			135.71560	156.657	14.07	0.2756	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			891.21560	808.057	14.07	0.7244	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			139.13750	160.611	14.03	0.2814	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			874.63750	792.011	14.03	0.7186	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			596.29040	645.966	13.52	0.5477	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			633.79040	579.566	13.52	0.4523	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			592.31120	641.650	13.53	0.5451	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			639.81120	585.250	13.53	0.4549	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			588.35790	637.365	13.54	0.5426	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			645.85790	590.965	13.54	0.4574	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

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 Future			3.13530		3.11530			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.09300		3.07210			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05050		3.02880			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.01520		2.99590			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.10050	0.170	20.11	0.0041	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			404.80050	384.870	20.11	0.9959	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.08660	0.149	20.28	0.0036	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			414.78660	394.849	20.28	0.9964	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.11680	0.194	19.95	0.0046	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			394.81680	374.894	19.95	0.9954	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.46280	2.568	15.64	0.0264	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			590.36280	569.568	15.64	0.9736	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.41030	2.455	15.73	0.0252	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			600.31030	579.455	15.73	0.9748	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.51800	2.688	15.54	0.0276	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			580.41800	559.688	15.54	0.9724	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			25.29890	28.014	13.48	0.1784	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			356.49890	337.514	13.48	0.8216	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			24.09310	26.711	13.51	0.1714	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			365.29310	346.211	13.51	0.8286	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			26.56060	29.377	13.44	0.1857	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			347.76060	328.877	13.44	0.8143	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			50.42130	53.467	15.06	0.2010	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			584.52130	568.267	15.06	0.7990	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			49.24860	52.229	15.09	0.1970	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			593.34860	577.029	15.09	0.8030	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			51.62520	54.737	15.03	0.2051	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			575.72520	559.537	15.03	0.7949	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22800		1.21700			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21080		1.20010			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19270		1.18210			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									2 647 647 504.40	217,282	1,696,207
Total Options									196 499.75	500	4,237,974
Grand Total:									2,647,844,004.15	217,782	5,934,181