



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/11/2017 Foreign Exchange Future			13.94250		13.89960			0.0000	0.00	0	0
\$ / R On 28/11/2017 Foreign Exchange Future			13.94250		13.89530			0.0000	0.00	0	2,190
\$ / R On 30/11/2017 Foreign Exchange Future			13.94470		13.89980			0.0000	0.00	0	2,708
\$ / R On 04/12/2017 Foreign Exchange Future			13.95380		13.90900			0.0000	0.00	0	24
\$ / R On 06/12/2017 Foreign Exchange Future			13.95840		13.91350			0.0000	0.00	0	0
\$ / R On 14/12/2017 Foreign Exchange Future			13.97680		13.93180			0.0000	0.00	0	241
\$ / R On 15/12/2017 Foreign Exchange Future			13.97910		13.93410			0.0000	0.00	0	1,781
\$ / R On 18/12/2017 Foreign Exchange Future			13.98590		13.94090			0.0000	1,181,780,578.20	84,498	1,043,912
\$ / R On 19/12/2017 Foreign Exchange Future			13.98820		13.94320			0.0000	0.00	0	300
\$ / R On 22/12/2017 Foreign Exchange Future			13.99510		13.95010			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			14.00660		13.96150			0.0000	0.00	0	916
\$ / R On 29/12/2017 Foreign Exchange Future			14.01120		13.96610			0.0000	0.00	0	500
\$ / R On 02/01/2018 Foreign Exchange Future			14.02050		13.97530			0.0000	0.00	0	0
\$ / R On 04/01/2018 Foreign Exchange Future			14.02520		13.98000			0.0000	0.00	0	677
\$ / R On 09/01/2018 Foreign Exchange Future			14.03680		13.99150			0.0000	0.00	0	0
\$ / R On 10/01/2018 Foreign Exchange Future			14.03910		13.99380			0.0000	0.00	0	500
\$ / R On 12/01/2018 Foreign Exchange Future			14.04380		13.99840			0.0000	0.00	0	241
\$ / R On 16/01/2018 Foreign Exchange Future			14.05310		14.00770			0.0000	0.00	0	300
\$ / R On 18/01/2018 Foreign Exchange Future			14.05770		14.01230			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			14.06010		14.01460			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			14.07400		14.02840			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Future			14.08790		14.04220			0.0000	56,351.60	4	1,930
\$ / R	On	01/02/2018	Foreign Exchange Future			14.09020		14.04450			0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Future			14.10160		14.05580			0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Future			14.10620		14.06030			0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Future			14.11530		14.06940			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			14.11760		14.07160			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			14.12220		14.07610			0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Future			14.12450		14.07840			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future			14.15190		14.10550			0.0000	0.00	0	500
\$ / R	On	01/03/2018	Foreign Exchange Future			14.15420		14.10780			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future			14.15640		14.11000			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			14.18590		14.13930			0.0000	0.00	0	189
\$ / R	On	19/03/2018	Foreign Exchange Future			14.19490		14.14830			0.0000	11,512,063.90	811	180,251
\$ / R	On	29/03/2018	Foreign Exchange Future			14.21750		14.17080			0.0000	0.00	0	699
\$ / R	On	24/04/2018	Foreign Exchange Future			14.27640		14.22920			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			14.27860		14.23150			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			14.28990		14.24270			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			14.31030		14.26300			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.31480		14.26750			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			14.32160		14.27420			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			14.32390		14.27650			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			14.36000		14.31240			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			14.40030		14.35250			0.0000	50,559,453.30	3,511	116,255
\$ / R	On	29/06/2018	Foreign Exchange Future			14.42500		14.37700			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			14.43170		14.38370			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			14.47200		14.42380			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			14.48100		14.43270			0.0000	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Future			14.48320		14.43490			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			14.49660		14.44830			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			14.51230		14.46390			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			14.52580		14.47720			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			14.56620		14.51750			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			14.60490		14.55620			0.0000	0.00	0	3,287
\$ / R	On	28/09/2018	Foreign Exchange Future			14.63000		14.58120			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			14.69150		14.64270			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			14.70070		14.65180			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			14.70520		14.65630			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			14.71660		14.66770			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			14.73480		14.68590			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			14.77400		14.72510			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			14.80840		14.75930			0.0000	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Future			14.85020		14.80080			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.95850		14.90820			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			15.03970		14.98880			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			15.25630		15.20370			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			15.71000		15.65480			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Future			16.23330		16.17590			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			16.36560		16.30760			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.50360		16.44500			0.0000	0.00	0	0
Total \$ / R Future												1,243,908,447.00	88,824	1,449,617
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Put			653.56710	622.479	37.37	0.8891	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.54	Call			13.16710	24.979	37.37	0.1109	0.00	0	300
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Put			808.24110	772.806	39.20	0.9293	0.00	0	0
\$ / R	On	27/11/2017	Foreign Exchange Option	14.70	Call			7.84110	15.306	39.20	0.0707	0.00	0	50
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			36.98360	38.242	31.20	0.1578	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			432.28360	480.742	31.20	0.8422	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			3,845.13750	3,797.987	76.77	0.9984	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			0.43750	0.487	76.77	0.0016	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			1,154.07960	1,198.813	33.82	0.9816	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			4.27960	4.113	33.82	0.0184	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			57.36810	48.515	26.64	0.1838	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			427.16810	463.215	26.64	0.8162	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Put			615.18260	578.438	25.12	0.8031	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	14.47	Call			54.18260	62.238	25.12	0.1969	0.00	0	30,000
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Put			94.14600	79.705	21.77	0.2581	0.00	0	0
\$ / R	On	04/12/2017	Foreign Exchange Option	13.64	Call			363.14600	393.505	21.77	0.7419	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Put			481.32830	447.496	23.37	0.7086	0.00	0	0
\$ / R	On	06/12/2017	Foreign Exchange Option	14.30	Call			94.82830	105.896	23.37	0.2914	0.00	0	100
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Put			272.49340	238.026	22.52	0.4264	0.00	0	0
\$ / R	On	14/12/2017	Foreign Exchange Option	13.86	Call			344.29340	354.826	22.52	0.5736	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			147.76970	122.221	22.32	0.2622	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			551.86970	571.321	22.32	0.7378	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			2.98800	2.112	27.70	0.0064	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put			155.81350	130.256	22.44	0.2600	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put			45.73690	35.881	22.16	0.0943	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,450.31370	1,493.988	22.80	0.9744	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			9.41370	8.088	22.80	0.0256	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			884.58450	916.181	22.16	0.8756	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			63.68450	50.281	22.16	0.1244	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put			1,237.88520	1,189.605	25.68	0.8751	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put			84.39110	67.182	22.16	0.1572	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,308.88280	2,263.265	28.95	0.9759	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			9.78280	9.165	28.95	0.0241	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,130.57720	1,082.516	25.45	0.8508	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			71.47720	68.416	25.45	0.1492	0.00	0	4,580
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call			986.63690	1,021.781	22.16	0.9057	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put			467.85000	426.622	23.51	0.5649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put			3,232.99070	3,187.844	33.49	0.9905	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call			3.89070	3.744	33.49	0.0095	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call			1,945.19660	1,989.154	26.07	0.9899	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put			4.29660	3.254	26.07	0.0101	0.00	0	20,141

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call			795.29110	823.082	22.16	0.8428	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call			3.93560	3.776	33.19	0.0096	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call			248.13870	251.419	23.58	0.4216	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put			487.23870	445.519	23.58	0.5784	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put			3,262.95850	3,217.821	33.71	0.9906	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call			3.85850	3.721	33.71	0.0094	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call			258.75000	262.522	23.51	0.4351	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put			715.22240	669.706	24.37	0.7076	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			4,122.40680	4,077.480	40.05	0.9926	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			3.30680	3.380	40.05	0.0074	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call			281.10190	285.929	23.36	0.4626	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put			430.20190	390.029	23.36	0.5374	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put			3,193.03560	3,147.876	33.19	0.9904	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call			3.81730	3.692	34.01	0.0093	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call			149.27590	148.526	24.45	0.2818	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put			738.37590	692.626	24.45	0.7182	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put			2,883.46700	2,838.194	30.91	0.9889	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call			4.36700	4.094	30.91	0.0111	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call			156.12240	155.606	24.37	0.2924	0.00	0	8,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call			6.06820	5.840	29.95	0.0156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call			703.24410	726.893	22.24	0.8008	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put			112.34410	90.993	22.24	0.1992	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			317.56140	324.161	23.14	0.5051	0.00	0	19,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			376.66140	338.261	23.14	0.4949	0.00	0	34,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put			3,302.91730	3,257.792	34.01	0.9907	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put			3,352.86850	3,307.758	34.37	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			14.25670	13.153	28.17	0.0339	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			2,073.35670	2,027.253	28.17	0.9661	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call			681.15920	703.962	22.28	0.7893	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put			120.25920	98.062	22.28	0.2107	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put			2,615.16820	2,569.940	29.95	0.9844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call			3.75920	3.652	34.45	0.0091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put			3,362.85920	3,317.752	34.45	0.9909	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call			3.74990	3.646	34.52	0.0090	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put			3,372.84990	3,327.745	34.52	0.9910	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call			3.76850	3.658	34.37	0.0091	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Put			0.00000	286.835	23.00	0.4467	745,772.30	2,600	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Put			554.46870	511.288	23.83	0.6217	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Call			218.47090	220.424	23.80	0.3825	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.27	Put			547.57090	504.524	23.80	0.6175	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Put			436.37020	396.015	23.38	0.5420	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.10	Call			277.27020	281.915	23.38	0.4580	0.00	0	100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.90	Call			0.00000	372.736	23.00	0.5533	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			348.80210	357.652	23.04	0.5388	0.00	0	7,820
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,686.04260	1,638.606	26.88	0.9395	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			26.94260	24.506	26.88	0.0605	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	18/12/2017	Foreign Exchange Option	14.90	Put			1,043.06920	995.330	25.25	0.8277	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.90	Call			83.96920	81.230	25.25	0.1723	0.00	0	1,500
\$ / R	On	18/12/2017	Foreign Exchange Option	14.28	Call			215.36870	217.188	23.83	0.3783	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			436.36610	449.004	22.80	0.6208	0.00	0	3,750
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,391.54500	1,434.965	22.41	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			10.64500	9.065	22.41	0.0287	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			803.22680	831.385	22.16	0.8460	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			82.32680	65.485	22.16	0.1540	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			337.90210	301.752	23.04	0.4612	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			21.01050	16.464	22.15	0.0487	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			190.39700	162.113	22.58	0.3043	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			531.29700	548.013	22.58	0.6957	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,746.71960	1,790.546	24.76	0.9855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			5.81960	4.646	24.76	0.0145	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			255.46610	223.105	22.80	0.3792	0.00	0	3,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			819.21010	848.089	22.16	0.8522	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,202.62790	1,242.921	22.15	0.9498	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			21.72790	17.021	22.15	0.0502	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,786.37140	1,830.223	25.02	0.9865	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			5.47140	4.323	25.02	0.0135	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,211.91050	1,252.364	22.15	0.9513	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			957.55950	910.292	25.06	0.8019	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			134.33930	133.111	24.62	0.2581	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			793.43930	747.211	24.62	0.7419	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			640.09730	595.503	24.12	0.6703	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			180.99730	181.403	24.12	0.3297	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			78.31010	62.189	22.16	0.1478	0.00	0	6,728
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			779.53320	806.580	22.16	0.8363	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			273.63060	240.322	22.86	0.3984	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			414.53060	426.222	22.86	0.6016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			817.46200	771.056	24.69	0.7516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			128.36200	126.956	24.69	0.2484	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			98.45950	96.192	25.06	0.1981	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			31.61730	28.721	26.55	0.0700	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			68.90530	54.515	22.16	0.1329	141,738.74	2,600	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			859.80530	890.415	22.16	0.8671	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			901.27300	933.506	22.16	0.8810	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			60.37300	47.606	22.16	0.1190	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			88.63320	70.680	22.16	0.1637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			327.49600	291.758	23.01	0.4516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			835.34110	864.924	22.16	0.8583	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			74.44110	59.024	22.16	0.1417	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			811.19990	839.720	22.16	0.8491	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			80.29990	63.820	22.16	0.1509	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,590.71730	1,542.821	26.55	0.9300	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			229.64460	198.761	22.72	0.3506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,548.88910	1,592.604	23.46	0.9789	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			7.98910	6.704	23.46	0.0211	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			666.64760	688.888	22.30	0.7814	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			125.74760	102.988	22.30	0.2186	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			358.39600	367.658	23.01	0.5484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call			596.71350	616.156	22.44	0.7400	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,305.74040	1,347.594	22.15	0.9637	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			14.84040	11.694	22.15	0.0363	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,228.85530	1,180.588	25.66	0.8732	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			59.75530	56.488	25.66	0.1268	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			470.54460	484.661	22.72	0.6494	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call			58.78520	55.505	25.68	0.1249	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,736.81050	1,780.631	24.70	0.9852	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			5.91050	4.731	24.70	0.0148	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			2,193.88800	2,238.012	27.70	0.9936	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Put			347.46510	311.117	23.29	0.4606	0.00	0	0
\$ / R	On	19/12/2017	Foreign Exchange Option	13.93	Call			360.66510	369.317	23.29	0.5394	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put			183.22920	162.153	23.46	0.2787	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call			633.32920	657.253	23.46	0.7213	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put			4,074.09230	4,029.320	37.90	0.9908	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call			4.19230	4.420	37.90	0.0092	0.00	0	60
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put			240.57290	229.745	23.26	0.3394	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call			562.07290	596.346	23.26	0.6606	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Put			975.65640	942.095	24.72	0.7509	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.80	Call			141.75640	153.295	24.72	0.2491	0.00	0	200
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Put			742.29710	713.445	24.15	0.6632	0.00	0	0
\$ / R	On	29/12/2017	Foreign Exchange Option	14.50	Call			208.39710	224.645	24.15	0.3368	0.00	0	150
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put			174.36630	165.085	21.88	0.2620	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call			719.66630	755.585	21.88	0.7380	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			369.12060	351.384	22.02	0.4371	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			449.12060	476.584	22.02	0.5629	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			946.49920	912.374	22.76	0.7195	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			177.99920	189.174	22.76	0.2805	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			1,042.87040	1,007.276	22.98	0.7500	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			154.37040	164.076	22.98	0.2500	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			912.74840	950.391	20.77	0.8080	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			121.24840	113.590	20.77	0.1920	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			560.59840	534.198	21.65	0.5501	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			334.39840	353.298	21.65	0.4499	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			391.26720	370.350	21.02	0.4390	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			469.66720	494.150	21.02	0.5610	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			227.01750	211.810	20.18	0.2974	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			704.71750	734.910	20.18	0.7026	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			500.43150	523.803	20.35	0.5723	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			388.13150	366.103	20.35	0.4277	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			408.20880	385.520	20.39	0.4420	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	18/01/2018	Foreign Exchange Option	13.94	Call			480.50880	503.220	20.39	0.5580	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			319.78610	299.913	20.15	0.3737	0.00	0	18,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			584.38610	610.013	20.15	0.6263	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			396.85070	373.033	19.78	0.4233	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			525.25070	547.033	19.78	0.5767	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			937.66500	969.769	18.97	0.7797	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			165.46500	151.869	18.97	0.2203	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			952.45670	984.862	18.97	0.7852	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			160.25670	146.962	18.97	0.2148	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			173.50180	159.451	18.98	0.2286	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			915.70180	947.351	18.98	0.7714	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			845.27390	875.306	19.03	0.7423	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			203.07390	187.406	19.03	0.2577	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			1,830.54980	1,787.698	22.49	0.8677	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			85.04980	87.898	22.49	0.1323	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			1,912.73900	1,869.526	22.61	0.8784	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			77.23900	79.726	22.61	0.1216	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			1,329.22640	1,289.139	21.61	0.7805	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			113.39380	117.575	22.14	0.1695	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1,522.80640	1,564.723	19.29	0.9197	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			48.30640	44.523	19.29	0.0803	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			153.72640	159.339	21.61	0.2195	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1,118.35280	1,153.720	18.91	0.8372	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			113.85280	103.520	18.91	0.1628	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			137.43870	125.572	18.93	0.1894	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1,031.93870	1,065.772	18.93	0.8106	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			1,588.89380	1,547.375	22.14	0.8305	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			366.73840	343.582	19.14	0.3844	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			622.53840	645.182	19.14	0.6156	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			1,190.61580	1,151.699	21.01	0.7348	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			200.91580	207.899	21.01	0.2652	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			148.10580	135.376	18.65	0.1953	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1,048.40580	1,081.576	18.65	0.8047	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			598.60040	620.258	19.15	0.5968	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			398.30040	374.058	19.15	0.4032	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			422.01370	397.002	19.01	0.4140	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			591.41370	612.302	19.01	0.5860	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			587.42750	557.304	19.36	0.5073	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			459.02750	474.904	19.36	0.4927	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			578.47380	548.500	19.29	0.4994	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			474.57380	490.700	19.29	0.5006	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			592.07790	561.785	19.31	0.5045	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			470.47790	486.285	19.31	0.4955	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			591.98990	562.019	18.91	0.4888	0.00	0	90,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			517.48990	533.919	18.91	0.5112	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			273.05290	253.424	18.15	0.2903	0.00	0	100,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			880.85290	907.624	18.15	0.7097	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			239.45240	222.280	18.07	0.2633	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			949.45240	978.680	18.07	0.7367	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			696.32590	666.806	18.88	0.5180	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			505.62590	522.707	18.88	0.4820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,296.14210	1,331.030	17.55	0.8269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			147.84210	136.130	17.55	0.1731	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,533.44690	1,494.402	20.61	0.7518	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			221.74690	229.302	20.61	0.2482	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,249.56220	1,212.963	20.02	0.6913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,395.88740	3,349.376	22.93	0.9408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			43.80270	43.852	22.94	0.0587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,405.50270	3,358.952	22.94	0.9413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			44.57560	44.706	22.93	0.0597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,386.27560	3,339.806	22.93	0.9403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			0.00000	102.365	17.48	0.1384	2,113,417.47	20,646	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.00000	716.726	18.26	0.5929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			0.00000	451.826	18.26	0.4071	4,664,199.80	10,323	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			548.07150	522.340	18.42	0.4454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			626.37150	647.240	18.42	0.5546	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			44.18740	44.276	22.93	0.0592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			432.17410	447.043	19.15	0.4251	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.00000	579.146	18.60	0.5141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			0.00000	604.246	18.60	0.4859	1,208,492.60	2,000	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			365.98360	378.870	19.50	0.3743	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			1,007.68360	973.970	19.50	0.6257	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			0.00000	1,477.265	17.48	0.8616	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			929.48350	896.730	19.33	0.6008	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			1,625.93380	1,586.401	20.80	0.7685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			204.23380	211.301	20.80	0.2315	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			585.74660	605.491	18.53	0.5302	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			597.44660	570.591	18.53	0.4698	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			853.87410	822.143	19.15	0.5749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			186.01960	192.651	20.97	0.2142	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			768.06970	737.632	18.95	0.5429	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			476.36970	492.532	18.95	0.4571	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			458.90230	474.555	19.03	0.4446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			800.60230	769.655	19.03	0.5554	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			397.78350	411.630	19.33	0.3992	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			448.70410	464.062	19.07	0.4372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			568.87230	587.652	18.57	0.5194	0.00	0	36
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			620.57230	592.752	18.57	0.4806	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			387.04540	365.209	18.03	0.3548	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			795.34540	820.109	18.03	0.6452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			1,727.71960	1,687.751	20.97	0.7858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			377.25640	390.487	19.44	0.3832	0.00	0	20,880

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	14.50	Call		455.47940	471.033	19.04	0.4422	0.00	0	240
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		807.17940	776.133	19.04	0.5578	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		1,088.53680	1,053.708	19.67	0.6495	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		336.83680	348.608	19.67	0.3505	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		820.40410	789.162	19.07	0.5628	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		537.43300	511.926	18.40	0.4400	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		1,847.43630	1,889.064	18.15	0.9206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		59.13630	54.164	18.15	0.0794	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		1,126.16860	1,090.895	19.75	0.6598	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		324.46860	335.795	19.75	0.3402	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		978.95640	945.587	19.44	0.6168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		135.12210	124.084	17.53	0.1611	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		395.90860	373.828	18.06	0.3603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		784.20860	808.728	18.06	0.6397	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		1,130.18730	1,162.495	17.64	0.7788	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		201.88730	187.595	17.64	0.2212	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		635.73300	656.826	18.40	0.5600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		78.88090	72.678	17.83	0.1030	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		876.57920	903.092	17.87	0.6833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		328.27920	308.192	17.87	0.3167	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		1,164.25270	1,128.552	19.84	0.6699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		312.55270	323.452	19.84	0.3301	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		1,343.42210	1,378.984	17.53	0.8389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		472.82770	488.888	18.96	0.4546	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		1,058.76620	1,024.432	19.61	0.6410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		347.06620	359.332	19.61	0.3590	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		1,369.04470	1,331.321	20.28	0.7187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		257.34470	266.221	20.28	0.2813	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		1,657.18090	1,697.578	17.83	0.8970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		659.62250	681.284	18.34	0.5737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		289.83200	271.020	17.75	0.2899	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		938.13200	965.920	17.75	0.7101	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,140.88870	2,098.779	21.60	0.8434	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		129.18870	133.679	21.60	0.1566	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		774.52770	743.989	18.96	0.5454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		62.52410	57.333	18.09	0.0835	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		1,003.61370	1,033.712	17.71	0.7355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		255.31370	238.812	17.71	0.2645	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		704.40310	727.112	18.23	0.5984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		466.10310	442.212	18.23	0.4016	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		511.32250	486.384	18.34	0.4263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		608.95410	581.617	18.55	0.4752	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		2,183.50970	2,226.795	18.71	0.9507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		35.20970	31.895	18.71	0.0493	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		1,997.90480	1,956.441	21.39	0.8257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		146.20480	151.341	21.39	0.1743	0.00	0	3,276

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	12.40	Call			1,810.82410	1,852.233	18.09	0.9165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			215.26510	222.578	20.68	0.2420	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1,108.49940	1,140.443	17.65	0.7718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			210.19940	195.543	17.65	0.2282	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,242.05150	1,276.137	17.58	0.8122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			163.75150	151.237	17.58	0.1878	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			577.25410	596.517	18.55	0.5248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			71.74300	65.973	17.94	0.0945	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			1,779.23550	1,738.950	21.05	0.7941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			177.53550	183.850	21.05	0.2059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,096.02570	1,061.108	19.69	0.6515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			334.32570	346.008	19.69	0.3485	7,143,677.04	20,646	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,566.96510	1,527.678	20.68	0.7580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			287.86220	297.863	20.02	0.3087	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1,017.25120	1,047.599	17.70	0.7404	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			248.95120	232.699	17.70	0.2596	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			224.57360	209.307	17.67	0.2401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1,072.87360	1,104.207	17.67	0.7599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,720.04300	1,760.873	17.94	0.9055	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			880.62320	849.920	19.05	0.5723	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			451.42320	467.420	19.05	0.4277	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			699.60290	674.803	18.24	0.4799	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			638.80290	661.203	18.24	0.5201	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,173.79730	1,142.382	19.26	0.6310	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			405.29730	420.982	19.26	0.3690	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			1,819.96010	1,782.975	20.50	0.7592	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			241.46010	251.575	20.50	0.2408	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			1,348.11040	1,315.145	19.54	0.6676	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			360.81040	375.045	19.54	0.3324	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			448.19330	428.439	17.54	0.3591	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			890.89330	918.339	17.54	0.6409	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			1,693.38180	1,657.453	20.21	0.7339	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			276.08180	287.353	20.21	0.2661	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			1,667.05460	1,632.142	20.05	0.7207	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			300.05460	312.442	20.05	0.2793	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			130.66690	121.206	16.80	0.1395	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			1,653.66690	1,691.506	16.80	0.8605	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			885.62340	913.157	17.53	0.6291	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			482.62340	462.857	17.53	0.3709	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			775.35610	750.813	18.22	0.4945	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			642.85610	665.613	18.22	0.5055	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			837.76660	812.502	18.30	0.5144	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			611.96660	634.102	18.30	0.4856	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			1,659.00430	1,696.863	16.74	0.8581	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			134.80430	125.263	16.74	0.1419	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			1,772.49830	1,737.747	20.17	0.7338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			286.69830	299.347	20.17	0.2662	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			717.43660	694.169	18.03	0.4700	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			693.93660	718.069	18.03	0.5300	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			1,504.78200	1,472.846	19.50	0.6713	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			387.18200	402.846	19.50	0.3287	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			470.27540	451.836	17.29	0.3510	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			982.67540	1,011.836	17.29	0.6490	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			1,876.22160	1,841.826	20.16	0.7348	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			298.62160	311.826	20.16	0.2652	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,125.67010	1,157.607	17.01	0.6874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			413.17010	397.307	17.01	0.3126	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,524.04600	1,560.299	16.63	0.8025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			221.54600	209.999	16.63	0.1975	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,284.35020	2,246.724	20.53	0.7758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			256.85020	267.024	20.53	0.2242	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,365.91390	3,413.010	17.59	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			13.41390	12.710	17.59	0.0177	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,561.27880	1,597.897	16.60	0.8113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			208.77880	197.597	16.60	0.1887	0.00	0	15,158
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,265.73610	1,236.064	18.87	0.6058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			508.23610	526.364	18.87	0.3942	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,591.43580	1,628.344	16.57	0.8182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			198.93580	188.044	16.57	0.1818	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,287.63710	1,257.717	18.91	0.6108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			500.13710	518.017	18.91	0.3892	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,961.15300	2,002.714	16.38	0.8871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			108.65300	102.414	16.38	0.1129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,560.50490	1,527.840	19.43	0.6668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			413.00490	428.140	19.43	0.3332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			1,090.81390	1,121.036	17.05	0.6748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			438.31390	420.736	17.05	0.3252	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,402.06200	2,446.990	16.17	0.9408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			49.56200	46.690	16.17	0.0592	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,056.19760	1,029.156	18.47	0.5528	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			598.69760	619.456	18.47	0.4472	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,871.73280	2,918.494	15.97	0.9735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			19.23280	18.194	15.97	0.0265	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,755.30880	1,794.548	16.48	0.8519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			152.80880	144.248	16.48	0.1481	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,405.61350	2,367.251	20.69	0.7899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			238.11350	247.551	20.69	0.2101	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			989.92580	963.706	18.34	0.5341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			632.42580	654.006	18.34	0.4659	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,345.84680	1,380.268	16.79	0.7559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			293.34680	279.968	16.79	0.2441	559,935.20	2,000	2,050
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,584.02080	1,551.146	19.48	0.6711	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	15.53	Call			406.52080	421.446	19.48	0.3289	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,436.83100	1,472.207	16.71	0.7806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			254.33100	241.907	16.71	0.2194	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			2,046.44010	2,088.809	16.34	0.8997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			93.94010	88.509	16.34	0.1003	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,226.03830	1,259.139	16.91	0.7202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			353.53830	338.839	16.91	0.2798	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,379.49910	2,341.293	20.65	0.7869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			241.99910	251.593	20.65	0.2131	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,401.40200	1,436.410	16.74	0.7712	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			268.90200	256.110	16.74	0.2288	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,506.07000	1,473.908	19.33	0.6565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			428.57000	444.208	19.33	0.3435	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,238.98930	1,272.238	16.89	0.7243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			346.48930	331.938	16.89	0.2757	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,097.07080	2,060.700	20.29	0.7519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			289.57080	301.000	20.29	0.2481	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			881.84430	908.682	17.55	0.5893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			629.34430	608.382	17.55	0.4107	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			3,181.03040	3,137.887	21.68	0.8584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			153.53040	158.187	21.68	0.1416	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			930.59830	958.259	17.42	0.6106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			578.09830	557.959	17.42	0.3894	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			3,087.83700	3,045.248	21.53	0.8523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			160.33700	165.548	21.53	0.1477	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			1,018.77890	1,047.874	17.21	0.6470	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			496.27890	477.574	17.21	0.3530	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			2,310.20650	2,272.416	20.56	0.7789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			252.70650	262.716	20.56	0.2211	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			3,022.84400	2,981.376	21.45	0.8474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			165.34400	171.676	21.45	0.1526	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			1,013.40520	1,042.413	17.22	0.6448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			500.90520	482.113	17.22	0.3552	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			2,831.87190	2,791.333	21.22	0.8318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			184.37190	191.633	21.22	0.1682	383,265.80	2,000	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			981.65420	1,010.151	17.30	0.6320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			529.15420	509.851	17.30	0.3680	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			2,177.23860	2,220.693	16.28	0.9168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			74.73860	70.393	16.28	0.0832	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,062.63110	1,092.415	17.11	0.6641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			460.13110	442.115	17.11	0.3359	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			2,759.81190	2,719.602	21.13	0.8255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			192.31190	199.902	21.13	0.1745	0.00	0	104,895
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			812.90890	838.551	17.74	0.5578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			710.40890	688.251	17.74	0.4422	1,376,502.20	2,000	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			2,168.41640	2,211.804	16.28	0.9157	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			75.91640	71.504	16.28	0.0843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			1,035.04610	1,064.395	17.17	0.6534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			482.54610	464.095	17.17	0.3466	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			2,519.53660	2,480.534	20.83	0.8022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			222.03660	230.834	20.83	0.1978	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			1,029.60140	1,058.863	17.18	0.6513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			487.10140	468.563	17.18	0.3487	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			133.64690	137.424	22.21	0.1238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,491.14690	3,447.124	22.21	0.8762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			134.74890	138.574	22.18	0.1248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,472.24890	3,428.274	22.18	0.8752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			1,792.32620	1,757.723	19.85	0.7065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			354.82620	368.023	19.85	0.2935	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			134.19640	137.999	22.20	0.1243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,481.69640	3,437.699	22.20	0.8757	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			1,655.84250	1,622.290	19.54	0.6747	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			412.84250	427.289	19.54	0.3253	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			491.19570	472.071	17.13	0.3441	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			1,068.19570	1,097.071	17.13	0.6559	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			2,044.54580	2,008.883	20.16	0.7354	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			321.54580	333.883	20.16	0.2646	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			577.64710	557.083	17.33	0.3807	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			981.34710	1,008.784	17.33	0.6193	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			503.28290	485.507	17.05	0.3394	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,127.08290	1,157.507	17.05	0.6606	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			1,908.45310	1,872.680	19.76	0.6972	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			401.15310	413.680	19.76	0.3028	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			698.79590	677.258	17.51	0.4154	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			941.49590	968.258	17.51	0.5846	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			1,732.67100	1,698.280	19.47	0.6695	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			445.37100	459.280	19.47	0.3305	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			828.26070	852.618	17.83	0.5348	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			845.56070	821.618	17.83	0.4652	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			754.46790	731.991	17.63	0.4344	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			899.36790	925.191	17.63	0.5656	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			1,811.21530	1,776.152	19.55	0.6773	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			439.51530	452.752	19.55	0.3227	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			509.41850	491.254	16.99	0.3368	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			1,157.71850	1,187.854	16.99	0.6632	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			2,217.49620	2,180.009	20.12	0.7356	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			345.79620	356.609	20.12	0.2644	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			2,237.69640	2,278.635	15.54	0.9072	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			1,144.98350	1,174.584	17.04	0.6531	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			541.08350	522.284	17.04	0.3469	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			2,099.38670	2,062.618	19.92	0.7152	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			383.28670	394.918	19.92	0.2848	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			93.79640	86.335	15.54	0.0928	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			956.88310	930.944	17.94	0.4866	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			814.08310	836.744	17.94	0.5134	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			362.81060	372.398	20.18	0.2608	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			1,989.00590	1,952.829	19.63	0.6837	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			456.50590	469.029	19.63	0.3163	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			526.88590	509.170	16.91	0.3304	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			1,244.38590	1,275.370	16.91	0.6696	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			2,415.31060	2,376.198	20.18	0.7392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,574.82970	3,622.713	16.11	0.9785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			18.62970	17.813	16.11	0.0215	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			2,184.17790	2,223.449	15.21	0.8855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			127.97790	118.549	15.21	0.1145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,055.56130	2,019.083	19.62	0.6831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			471.76130	483.983	19.62	0.3169	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,917.27930	1,953.988	15.88	0.8328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			211.07930	199.088	15.88	0.1672	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			1,976.27300	1,940.333	19.51	0.6717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			492.47300	505.233	19.51	0.3283	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,839.01310	1,874.961	16.09	0.8148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			242.81310	230.061	16.09	0.1852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,304.95200	1,274.817	18.41	0.5531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			721.15200	739.717	18.41	0.4469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			1,331.68780	1,364.327	16.83	0.6854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			505.48780	489.427	16.83	0.3146	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			2,097.43180	2,135.877	15.42	0.8698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			151.23180	140.977	15.42	0.1302	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			1,921.07370	1,885.157	19.42	0.6636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			507.27370	520.057	19.42	0.3364	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			2,789.94610	2,748.853	20.52	0.7686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			326.14610	333.753	20.52	0.2314	0.00	0	2,500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			2,066.52850	2,104.677	15.50	0.8639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			160.32850	149.777	15.50	0.1361	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			473.48340	458.063	16.78	0.3007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			1,379.68340	1,412.963	16.78	0.6993	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			815.01890	835.881	18.09	0.4902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,118.81890	1,090.981	18.09	0.5098	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			811.46410	832.232	18.10	0.4886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,125.26410	1,097.332	18.10	0.5114	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			818.59490	839.540	18.08	0.4918	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,112.39490	1,084.640	18.08	0.5082	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			2,140.80490	2,103.844	19.68	0.6881	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			472.00490	483.844	19.68	0.3119	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			540.42040	524.569	16.87	0.3248	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			1,321.62040	1,354.569	16.87	0.6752	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			2,595.60410	2,555.185	20.23	0.7425	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		376.80410	385.185	20.23	0.2575	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		904.23890	879.679	17.54	0.4340	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		1,056.93890	1,081.179	17.54	0.5660	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		1,256.20270	1,226.895	18.16	0.5201	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		848.00270	867.595	18.16	0.4799	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		2,306.26120	2,267.918	19.71	0.6913	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		492.56120	503.118	19.71	0.3087	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		556.20260	539.583	16.81	0.3184	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		1,412.50260	1,444.783	16.81	0.6816	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		2,763.44840	2,722.337	20.26	0.7417	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		399.74840	407.537	20.26	0.2583	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		2,583.26790	2,543.191	20.01	0.7208	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		440.96790	449.791	20.01	0.2792	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		42.32100	45.331	13.95	0.0513	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		2,810.02100	2,861.931	13.95	0.9487	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		1,390.91800	1,422.807	16.83	0.6729	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		583.21800	566.207	16.83	0.3271	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		1,130.53040	1,102.808	17.90	0.4840	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		956.43040	977.608	17.90	0.5160	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		2,482.77490	2,442.859	19.82	0.6961	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		507.87490	516.859	19.82	0.3039	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		570.50400	553.186	16.78	0.3129	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		1,495.60400	1,527.186	16.78	0.6871	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		2,994.43860	2,952.177	20.42	0.7475	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		409.53860	416.177	20.42	0.2525	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		962.05990	981.973	18.13	0.4996	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		1,272.75990	1,243.573	18.13	0.5004	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		958.50810	978.347	18.14	0.4982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		1,279.20810	1,249.947	18.14	0.5018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		954.97010	974.735	18.15	0.4969	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		1,285.67010	1,256.335	18.15	0.5031	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		2,660.26040	2,621.024	20.06	0.6975	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		531.06040	541.224	20.06	0.3025	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		586.05270	568.956	16.84	0.3074	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		1,586.85270	1,619.156	16.84	0.6926	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		3,209.51460	3,167.557	20.70	0.7480	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		430.31460	437.757	20.70	0.2520	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		1,307.06500	1,279.538	18.25	0.4784	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		1,115.26500	1,138.038	18.25	0.5216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		1,125.19200	1,148.111	18.47	0.5086	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,446.39200	1,418.411	18.47	0.4914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		1,668.55540	1,700.791	17.16	0.6717	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		729.75540	711.091	17.16	0.3283	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		1,121.66540	1,144.530	18.48	0.5074	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,452.86540	1,424.830	18.48	0.4926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		1,118.15080	1,140.961	18.49	0.5063	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	Put			1,459.35080	1,431.261	18.49	0.4937	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,742.46950	1,774.146	17.53	0.6480	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			918.76950	897.846	17.53	0.3520	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,752.31210	1,784.067	17.51	0.6504	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			908.61210	887.767	17.51	0.3496	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,747.38730	1,779.103	17.52	0.6492	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			913.68730	892.803	17.52	0.3508	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			1,613.16200	1,643.064	18.90	0.5436	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,778.36200	1,753.064	18.90	0.4564	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			1,620.49760	1,650.473	18.88	0.5454	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,765.69760	1,740.473	18.88	0.4546	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,107.25100	5,069.555	22.96	0.7156	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			762.05100	779.556	22.96	0.2844	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			1,616.82510	1,646.768	18.89	0.5445	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,772.02510	1,746.768	18.89	0.4555	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,392.26490	2,425.666	18.58	0.6460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,396.36490	1,372.366	18.58	0.3540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,400.71940	2,434.320	18.56	0.6477	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,384.81940	1,361.020	18.56	0.3523	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,396.48690	2,429.988	18.57	0.6468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,390.58690	1,366.688	18.57	0.3532	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,508.18060	1,490.020	18.88	0.3603	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,445.78060	2,485.620	18.88	0.6397	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,574.69110	2,622.463	18.85	0.6500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,489.69110	1,478.863	18.85	0.3500	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,583.22000	2,630.793	18.83	0.6515	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,478.22000	1,467.193	18.83	0.3485	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,578.95060	2,626.628	18.84	0.6508	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,483.95060	1,473.028	18.84	0.3492	0.00	0	0
Total \$ / R Option												18,337,001.14	64,815	3,916,967
Total \$ / R												1,262,245,448.14	153,639	5,366,584
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.98590		13.94090			0.0000	769,224.50	55	697
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			14.19490		14.14830			0.0000	1,419,490.00	100	133
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.40030		14.35250			0.0000	0.00	0	14
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.60490		14.55620			0.0000	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			15.19000		15.19000			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			15.25630		15.20370			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,188,714.50	155	844
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			44,194.24210	45,482.375	22.79	0.6256	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			25,104.24210	21,892.375	22.79	0.3744	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			43,636.60540	44,900.452	22.80	0.6208	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			25,546.60540	22,310.452	22.80	0.3792	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			44,756.77680	46,069.247	22.78	0.6304	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/12/2017	Foreign Exchange Option	13.74	Put			24,666.77680	21,479.247	22.78	0.3696	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			80,659.92020	83,160.936	18.01	0.6507	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			37,829.92020	35,670.936	18.01	0.3493	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			80,095.76510	82,584.315	18.02	0.6479	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			38,265.76510	36,094.315	18.02	0.3521	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			81,226.70780	83,740.219	18.00	0.6534	0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			37,396.70780	35,250.219	18.00	0.3466	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			96,610.13400	99,433.704	17.34	0.6255	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			54,360.13400	52,403.705	17.34	0.3745	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			96,096.23350	98,911.252	17.35	0.6234	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			54,846.23350	52,881.252	17.35	0.3766	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			97,126.36360	99,958.501	17.32	0.6277	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			53,876.36360	51,928.501	17.32	0.3723	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			117,961.97810	120,832.124	17.09	0.6356	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			63,341.97810	61,342.124	17.09	0.3644	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			117,455.13270	120,315.635	17.10	0.6338	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			63,835.13270	61,825.635	17.10	0.3662	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			118,470.82120	121,350.618	17.08	0.6374	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			62,850.82120	60,860.618	17.08	0.3626	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			4,098.95560	3,749.530	0.42	0.6184	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			2,861.04640	2,499.471	0.40	0.5008	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			2,861.04640	2,499.471	0.40	0.4992	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			2,453.94170	2,095.366	0.41	0.4390	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			3,453.94170	3,095.366	0.41	0.5610	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			2,098.95560	1,749.530	0.42	0.3816	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			174,738.72960	177,910.287	17.52	0.6492	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			91,368.72960	89,280.287	17.52	0.3508	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			174,246.95180	177,414.607	17.53	0.6480	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			91,876.95180	89,784.607	17.53	0.3520	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			175,231.21300	178,406.688	17.51	0.6504	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			90,861.21300	88,776.688	17.51	0.3496	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,188,714.50	155	844
£ / R	On	01/12/2017	Foreign Exchange Future			18.62360	18.50380			0.0000	0.00	0	0	
£ / R	On	15/12/2017	Foreign Exchange Future			18.67300	18.55290			0.0000	0.00	0	10	
£ / R	On	18/12/2017	Foreign Exchange Future			18.68380	18.56350			0.0000	86,356,523.60	4,622	214,107	
£ / R	On	31/01/2018	Foreign Exchange Future			18.85340	18.73190			0.0000	0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			18.95870	18.83600			0.0000	0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			19.00920	18.88610			0.0000	0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			19.02350	18.90040			0.0000	380,470.00	20	12,825	
£ / R	On	18/06/2018	Foreign Exchange Future			19.35910	19.23320			0.0000	0.00	0	4,422	
£ / R	On	17/09/2018	Foreign Exchange Future			19.69670	19.56800			0.0000	0.00	0	3,565	
£ / R	On	14/06/2019	Foreign Exchange Future			20.47890	20.34340			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												86,736,993.60	4,642	234,994
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Put			750.93810	645.085	26.19	0.7904	0.00	0	0
£ / R	On	01/12/2017	Foreign Exchange Option	19.19	Call			64.73810	78.685	26.19	0.2096	0.00	0	15,200
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Put			495.02440	426.630	24.25	0.4836	0.00	0	0
£ / R	On	15/12/2017	Foreign Exchange Option	18.66	Call			387.92440	439.630	24.25	0.5164	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Call			1.94130	2.569	42.95	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.14	Put			6,578.44130	6,458.769	42.95	0.9959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Put			291.31040	242.930	23.51	0.3209	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	18.20	Call			654.81040	726.730	23.51	0.6791	0.00	0	400
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Put			1,345.35580	1,241.755	25.22	0.8064	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	19.80	Call			108.85580	125.555	25.22	0.1936	0.00	0	800
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Call			1.91820	2.540	42.95	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.15	Put			6,588.41820	6,468.740	42.95	0.9959	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Call			1.89540	2.511	42.95	0.0041	0.00	0	0
£ / R	On	18/12/2017	Foreign Exchange Option	25.16	Put			6,598.39540	6,478.711	42.95	0.9959	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			751.88900	679.644	20.03	0.4966	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			573.78900	623.044	20.03	0.5034	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			979.33430	899.357	19.26	0.5372	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			585.33430	628.057	19.26	0.4628	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			884.59000	811.513	18.90	0.4874	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			720.69000	770.713	18.90	0.5126	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			1,870.20230	1,966.867	18.60	0.8415	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			199.80230	173.367	18.60	0.1585	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			1,886.24720	1,983.293	18.60	0.8442	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			195.84720	169.793	18.60	0.1558	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2,058.24200	2,161.070	18.73	0.8691	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			157.84200	137.570	18.73	0.1309	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			1,627.74200	1,533.378	19.69	0.6775	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			388.14200	416.878	19.69	0.3225	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			1,878.21870	1,975.073	18.60	0.8428	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			197.81870	171.573	18.60	0.1572	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			858.21200	787.374	18.78	0.4743	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			758.61200	810.874	18.78	0.5257	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			1,799.20850	1,888.619	17.81	0.7430	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			466.00850	429.519	17.81	0.2570	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			1,792.36730	1,881.613	17.81	0.7416	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			469.16730	432.513	17.81	0.2584	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			1,806.06900	1,895.640	17.81	0.7443	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			462.86900	426.539	17.81	0.2557	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,956.41500	2,046.370	17.49	0.7119	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			648.41500	609.670	17.49	0.2881	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,969.27710	2,059.512	17.49	0.7142	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			641.27710	602.812	17.49	0.2858	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,962.83650	2,052.935	17.49	0.7131	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			644.83650	606.235	17.49	0.2869	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,663.82840	2,760.038	17.35	0.7065	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			960.42840	921.138	17.35	0.2935	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,676.01110	2,772.479	17.35	0.7082	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			952.61110	913.579	17.35	0.2918	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,669.91930	2,766.254	17.35	0.7073	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			956.51930	917.354	17.35	0.2927	0.00	0	0
Total £ / R Option												0.00	0	18,900
Total £ / R												86,736,993.60	4,642	253,894
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12568		0.12539			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12821		0.12792			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.13077		0.13047			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14611		0.14577			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	225
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			141.45180	147.775	24.35	0.3048	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			602.55180	580.175	24.35	0.6952	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,546.13350	1,574.379	26.06	0.9787	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			7.23350	6.779	26.06	0.0213	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			628.83710	648.046	22.00	0.8017	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			89.93710	80.446	22.00	0.1983	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			1,020.24170	1,037.829	19.04	0.7495	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			228.54170	216.529	19.04	0.2505	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			499.69830	515.019	20.77	0.4759	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			707.99830	693.719	20.77	0.5241	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,820.63070	1,842.966	16.38	0.9566	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			28.93070	21.666	16.38	0.0434	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			817.82500	833.002	20.33	0.5459	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			770.92500	755.602	20.33	0.4541	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			477.59030	490.083	21.60	0.3673	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,430.69030	1,412.683	21.60	0.6327	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,350.43960	1,363.692	18.56	0.7538	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			303.53960	286.292	18.56	0.2462	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			2,233.02850	2,261.728	19.01	0.7296	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			656.42850	650.628	19.01	0.2704	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,760.41990	1,785.430	20.58	0.6159	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,183.81990	1,174.331	20.58	0.3841	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,854.94990	2,884.215	17.16	0.8478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			278.34990	273.115	17.16	0.1522	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	225
€ / R	On	28/11/2017	Foreign Exchange Future			16.61790		16.46300			0.0000	0.00	0	800
€ / R	On	15/12/2017	Foreign Exchange Future			16.63400		16.48240			0.0000	0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Future			16.68590		16.53380			0.0000	38,227,396.90	2,291	113,041
€ / R	On	27/12/2017	Foreign Exchange Future			16.71960		16.56710			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.85950		16.70530			0.0000	0.00	0	30
€ / R	On	28/02/2018	Foreign Exchange Future			16.96390		16.80790			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			17.01990		16.86310			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			17.03470		16.87790			0.0000	8,347,003.00	490	36,412
€ / R	On	29/03/2018	Foreign Exchange Future			17.07210		16.91490			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			17.38310		17.22240			0.0000	0.00	0	546
€ / R	On	17/09/2018	Foreign Exchange Future			17.74040		17.57590			0.0000	0.00	0	4,679
€ / R	On	14/06/2019	Foreign Exchange Future			18.90710		18.73040			0.0000	0.00	0	0
Total € / R Future												46,574,399.90	2,781	156,377
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			6.92270	2.706	30.36	0.0144	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			959.92270	1,110.606	30.36	0.9856	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Put			383.93320	286.532	21.47	0.4367	0.00	0	0
€ / R	On	15/12/2017	Foreign Exchange Option	16.52	Call			346.33320	400.532	21.47	0.5633	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			116.25860	69.545	20.85	0.1475	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			391.97580	447.601	21.45	0.5785	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			703.75860	795.689	21.01	0.7899	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			169.95860	109.789	21.01	0.2101	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			572.67050	650.599	21.18	0.7161	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			238.87050	164.699	21.18	0.2839	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			850.05860	955.445	20.85	0.8525	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			4.59730	2.448	27.79	0.0062	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			1,010.89810	1,132.061	21.29	0.8962	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			77.09810	46.161	21.29	0.1038	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,409.13990	2,558.883	27.12	0.9924	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			5.33990	2.983	27.12	0.0076	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			388.17580	291.701	21.45	0.4215	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			463.14310	527.959	21.33	0.6385	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			360.43920	410.655	21.51	0.5482	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			426.63920	324.755	21.51	0.4518	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			4.35050	4.168	39.34	0.0077	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			4,880.55050	4,728.268	39.34	0.9923	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,538.39730	2,688.348	27.79	0.9938	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,573.49800	1,423.511	23.91	0.8962	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			46.56880	48.586	23.92	0.1023	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,582.76880	1,432.686	23.92	0.8977	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			48.03870	50.250	23.90	0.1053	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,564.23870	1,414.350	23.90	0.8947	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			319.34310	232.059	21.33	0.3615	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			47.29800	49.411	23.91	0.1038	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			106.10620	76.104	21.27	0.1366	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			1,053.20620	1,175.704	21.27	0.8634	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			184.04370	146.791	18.19	0.1932	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1,089.34370	1,206.291	18.19	0.8068	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		426.74430	362.675	17.56	0.3396	0.00	0	114,748
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		824.64430	916.575	17.56	0.6604	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		747.95670	660.324	17.78	0.4781	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		601.05670	670.224	17.78	0.5219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		2,080.05780	2,226.911	17.70	0.9218	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		72.15780	62.211	17.70	0.0782	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		27.37510	22.788	19.24	0.0307	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2,905.27510	3,057.488	19.24	0.9693	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		742.72680	656.546	17.69	0.4720	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		620.62680	691.246	17.69	0.5280	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		2,089.28360	2,236.223	17.72	0.9226	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		71.38360	61.523	17.72	0.0774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		1,915.39670	2,060.565	17.39	0.9063	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		87.49670	75.865	17.39	0.0937	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		1,870.16480	2,014.818	17.30	0.9015	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		92.26480	80.118	17.30	0.0985	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		2,098.51710	2,245.542	17.74	0.9234	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		70.61710	60.842	17.74	0.0766	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		482.12330	416.146	17.29	0.3530	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		860.02330	950.846	17.29	0.6470	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		921.49410	1,016.377	17.20	0.6729	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		433.59410	371.677	17.20	0.3271	0.00	0	174,600
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		874.65620	782.616	17.79	0.5101	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		579.55620	644.716	17.79	0.4899	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		210.90240	183.940	16.15	0.1573	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		1,925.49190	2,058.836	16.15	0.8414	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		213.09190	185.736	16.15	0.1586	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		208.72900	182.161	16.16	0.1561	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		3,028.82040	3,178.440	16.53	0.9518	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		56.42040	45.340	16.53	0.0482	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		1,563.61260	1,683.607	16.24	0.7705	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		341.21260	300.507	16.24	0.2295	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1,933.30240	2,067.040	16.15	0.8427	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		123.44760	130.920	21.67	0.1036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		3,292.59540	3,444.434	16.62	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		40.19540	31.334	16.62	0.0349	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		1,280.62390	1,384.160	16.36	0.6968	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		498.22390	441.060	16.36	0.3032	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		1,941.12900	2,075.261	16.16	0.8439	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		451.46850	495.563	18.39	0.3355	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		3,502.79690	3,659.570	17.09	0.9707	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		30.39690	26.470	17.09	0.0293	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		2,136.99200	2,276.355	16.23	0.8718	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		164.59200	143.255	16.23	0.1282	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		4,531.04760	4,377.820	21.67	0.8964	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		3,507.59990	3,364.858	20.29	0.8466	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	20.55	Call			179.99990	197.958	20.29	0.1534	0.00	0	54,507
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			1,839.06850	1,722.463	18.39	0.6645	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			4,311.99590	4,158.582	20.68	0.8339	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			257.89590	268.982	20.68	0.1661	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,285.07840	1,376.195	16.36	0.6266	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,280.14620	1,371.004	16.36	0.6251	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			814.24620	740.604	16.36	0.3749	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,275.23050	1,365.830	16.37	0.6236	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			809.17840	735.795	16.36	0.3734	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			3,391.61870	3,546.595	15.53	0.9489	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			819.33050	745.430	16.37	0.3764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			65.71870	56.195	15.53	0.0511	0.00	0	41,516
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			1,949.04810	2,072.021	15.86	0.7861	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			373.14810	331.621	15.86	0.2139	0.00	0	41,516
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,550.07820	2,669.916	15.98	0.7501	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			679.67820	622.816	15.98	0.2499	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,543.54610	2,663.198	15.98	0.7492	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			683.14610	626.098	15.98	0.2508	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,537.02510	2,656.491	15.99	0.7482	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			686.62510	629.391	15.99	0.2518	0.00	0	0
Total € / R Option												0.00	0	853,838
Total € / R												46,574,399.90	2,781	1,010,215
AUS\$ / R	On	18/12/2017	Foreign Exchange Future			10.66210		10.62900			0.0000	0.00	0	16,484
AUS\$ / R	On	27/12/2017	Foreign Exchange Future			10.67750		10.64430			0.0000	0.00	0	0
AUS\$ / R	On	15/01/2018	Foreign Exchange Future			10.71010		10.67670			0.0000	0.00	0	5
AUS\$ / R	On	19/03/2018	Foreign Exchange Future			10.81650		10.78210			0.0000	0.00	0	1,650
AUS\$ / R	On	18/06/2018	Foreign Exchange Future			10.97050		10.93520			0.0000	0.00	0	5,346
AUS\$ / R	On	17/09/2018	Foreign Exchange Future			11.12540		11.08930			0.0000	0.00	0	0
AUS\$ / R	On	14/12/2018	Foreign Exchange Future			11.28050		11.24040			0.0000	0.00	0	10,812
AUS\$ / R	On	14/06/2019	Foreign Exchange Future			11.62020		11.57800			0.0000	0.00	0	0
Total AUS\$ / R Future												0.00	0	34,297
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,243.79270	1,211.016	24.51	0.9518	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			12.54990	12.879	24.58	0.0473	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,253.54990	1,220.779	24.58	0.9527	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			12.31270	12.647	24.65	0.0465	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,263.31270	1,230.547	24.65	0.9535	0.00	0	0
AUS\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			12.79270	13.116	24.51	0.0482	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			694.62880	725.673	20.67	0.8612	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			50.32880	48.173	20.67	0.1388	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			686.32880	717.330	20.69	0.8574	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			52.02880	49.830	20.69	0.1426	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			702.97200	734.058	20.66	0.8649	0.00	0	0
AUS\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			48.67200	46.558	20.66	0.1351	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	15/01/2018	Foreign Exchange Option	10.68	Put			304.30010	286.917	18.74	0.4700	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			301.00010	317.017	18.74	0.5300	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			895.04230	919.219	16.28	0.8172	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			112.94230	102.719	16.28	0.1828	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			887.21580	911.268	16.27	0.8143	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			115.11580	104.768	16.27	0.1857	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			902.89820	927.200	16.28	0.8201	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			110.79820	100.700	16.28	0.1799	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			306.08360	291.834	15.42	0.3283	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			745.35470	766.300	15.43	0.6687	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			310.15470	295.800	15.43	0.3313	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			739.45870	760.300	15.43	0.6656	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			314.25870	299.800	15.43	0.3344	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			751.28360	772.334	15.42	0.6717	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			628.80210	609.179	15.30	0.4711	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			593.91770	610.189	15.31	0.5263	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			634.61770	614.789	15.31	0.4737	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			602.30850	618.992	15.29	0.5315	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			623.00850	603.592	15.29	0.4685	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			598.10210	614.579	15.30	0.5289	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			600.35680	617.159	15.30	0.4868	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			839.95680	816.659	15.30	0.5132	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			596.69270	613.386	15.31	0.4847	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			846.29270	822.886	15.31	0.5153	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			604.04680	620.950	15.29	0.4890	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			833.64680	810.450	15.29	0.5110	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,141.74790	1,168.263	14.63	0.6525	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			563.74790	548.063	14.63	0.3475	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,136.39990	1,162.822	14.63	0.6506	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			568.39990	552.622	14.63	0.3494	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,131.07820	1,157.414	14.64	0.6487	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			573.07820	557.213	14.64	0.3513	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	34,297
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.00900		10.96250			0.0000	0.00	0	1,250
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.18670		11.13880			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.36080		11.31140			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,350
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			502.76050	536.496	20.85	0.7998	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			80.26050	67.496	20.85	0.2002	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			495.30460	528.780	20.86	0.7947	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			82.80460	69.780	20.86	0.2053	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			510.27410	544.267	20.84	0.8049	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			77.77410	65.267	20.84	0.1951	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,131.76530	1,172.139	15.89	0.8894	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			62.96530	55.439	15.89	0.1106	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,123.18060	1,163.431	15.89	0.8873	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			64.38060	56.731	15.89	0.1127	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,140.37570	1,180.869	15.89	0.8915	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			61.57570	54.169	15.89	0.1085	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			787.23170	819.200	15.15	0.6863	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			295.83170	278.400	15.15	0.3137	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			781.20050	813.049	15.16	0.6833	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			299.80050	282.249	15.16	0.3167	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			793.29520	825.384	15.14	0.6893	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			291.89520	274.584	15.14	0.3107	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,350
CHF / R	On	18/12/2017	Foreign Exchange Future			14.29830		14.22860			0.0000	5,719,320.00	400	1,352
CHF / R	On	19/03/2018	Foreign Exchange Future			14.61510		14.54370			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.93080		14.85720			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.62870		16.54830			0.0000	0.00	0	0
Total CHF / R Future												5,719,320.00	400	1,352
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			436.28690	472.774	22.15	0.6413	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			237.68690	204.475	22.15	0.3587	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			430.41760	466.570	22.15	0.6366	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			241.81760	208.270	22.15	0.3634	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			442.20220	479.028	22.16	0.6459	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			233.60220	200.728	22.16	0.3541	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			774.65960	818.126	17.24	0.6490	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			380.95960	353.026	17.24	0.3510	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			768.88240	812.146	17.24	0.6463	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			385.18240	357.046	17.24	0.3537	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			780.46890	824.138	17.23	0.6517	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			376.76890	349.038	17.23	0.3483	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			906.89150	951.053	16.62	0.6104	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			579.69150	550.253	16.62	0.3896	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			901.78430	945.812	16.63	0.6082	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			584.58430	555.012	16.63	0.3918	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			896.69990	940.590	16.64	0.6061	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			589.49990	559.790	16.64	0.3939	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,350.50210	2,406.037	15.83	0.7621	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			532.20210	507.337	15.83	0.2379	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,343.55240	2,399.021	15.83	0.7611	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			535.25240	510.321	15.83	0.2389	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,357.46370	2,413.064	15.83	0.7632	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	14.72	Put			529.16370	504.364	15.83	0.2368	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												5,719,320.00	400	1,352
CNH / R	On	18/12/2017	Foreign Exchange Future			2.11920		2.11590			0.0000	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.13700		2.13370			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.15520		2.15190			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.23590		2.23290			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,799.99630	1,830.364	23.46	0.9330	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			40.99630	38.364	23.46	0.0670	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,707.56200	1,737.180	23.29	0.9226	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			48.56200	45.180	23.29	0.0774	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,616.30280	1,645.046	23.12	0.9110	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			57.30280	53.046	23.12	0.0890	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			180.05630	171.911	17.52	0.1508	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			2,290.41160	2,316.204	17.78	0.8692	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			153.41160	146.204	17.78	0.1308	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			2,203.26300	2,228.597	17.65	0.8595	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			166.26300	158.597	17.65	0.1405	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			2,117.05630	2,141.911	17.52	0.8492	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,824.97780	1,849.582	16.58	0.7199	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			505.97780	497.582	16.58	0.2801	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,758.69870	1,783.159	16.59	0.7063	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			539.69870	531.159	16.59	0.2937	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,892.69800	1,917.456	16.57	0.7332	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			473.69800	465.456	16.57	0.2668	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			3,288.82520	3,312.155	16.67	0.7546	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			759.82520	753.156	16.67	0.2454	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			3,220.63830	3,243.715	16.66	0.7469	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			791.63830	784.715	16.66	0.2531	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			3,357.86720	3,381.447	16.67	0.7621	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			728.86720	722.447	16.67	0.2379	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Future			2.24540		2.22510			0.0000	0.00	0	900
DKK / R	On	19/03/2018	Foreign Exchange Future			2.29310		2.27210			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.34100		2.31930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.67360		2.64700			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			25.08650	15.065	23.11	0.0288	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			2,078.81790	2,270.744	22.65	0.9678	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			27.81790	16.744	22.65	0.0322	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			2,273.65300	2,467.575	23.56	0.9742	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			22.65300	13.575	23.56	0.0258	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			2,176.08650	2,369.065	23.11	0.9712	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,421.75400	1,558.088	17.57	0.7130	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			500.75400	427.088	17.57	0.2870	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,361.06110	1,492.106	17.59	0.6968	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			540.06110	461.106	17.59	0.3032	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,484.27480	1,625.794	17.54	0.7289	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			463.27480	394.794	17.54	0.2711	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,708.20120	1,850.971	16.78	0.6858	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			715.20120	640.971	16.78	0.3142	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,651.89330	1,789.390	16.81	0.6729	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			758.89330	679.390	16.81	0.3271	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,765.99560	1,913.948	16.75	0.6986	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			672.99560	603.948	16.75	0.3014	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			374.94780	332.854	16.27	0.1152	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			5,364.02020	5,585.066	16.27	0.8803	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			394.02020	349.066	16.27	0.1197	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			5,283.75220	5,502.462	16.27	0.8756	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			413.75220	366.462	16.27	0.1244	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			5,444.94780	5,668.854	16.27	0.8848	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	900
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.79140		1.78540			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.82050		1.81470			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.84920		1.84380			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.05830		2.05230			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			515.10240	546.016	23.64	0.5904	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			361.10240	332.016	23.64	0.4096	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			465.23620	492.974	23.74	0.5538	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			411.23620	378.974	23.74	0.4462	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			568.71720	602.797	23.54	0.6267	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			314.71720	288.797	23.54	0.3733	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,150.45960	1,185.058	17.85	0.6920	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			403.45960	380.058	17.85	0.3080	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,089.77190	1,122.993	17.92	0.6711	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			442.77190	417.993	17.92	0.3289	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,213.40130	1,249.377	17.79	0.7125	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			366.40130	344.377	17.79	0.2875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,397.90590	1,433.324	17.01	0.6739	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			559.90590	541.324	17.01	0.3261	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,341.48560	1,376.048	17.10	0.6572	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			603.48560	584.048	17.10	0.3428	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,456.19590	1,492.460	16.92	0.6905	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			518.19590	500.460	16.92	0.3095	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			528.33910	516.775	17.08	0.1925	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,479.96060	3,527.845	17.10	0.7998	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			556.96060	544.845	17.10	0.2002	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,409.56700	3,456.882	17.13	0.7920	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			586.56700	573.882	17.13	0.2080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,551.33910	3,599.775	17.08	0.8075	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/12/2017	Foreign Exchange Future			0.13480		0.13450			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13350		0.13420			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13360		0.13360			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.13270		0.13310			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/12/2017	Foreign Exchange Future			1.72470		1.71490			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.75510		1.74500			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78570		1.77540			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.91650		1.90500			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.63120		9.60510			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.76330		9.73620			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.89610		9.86830			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			10.95710		10.92270			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			143.57030	151.017	23.07	0.3892	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			348.47030	329.817	23.07	0.6108	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			140.34930	147.653	23.10	0.3828	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			355.24930	336.453	23.10	0.6172	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			146.85080	154.445	23.05	0.3957	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			341.75080	323.245	23.05	0.6043	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			538.51920	553.037	17.48	0.6486	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			252.31920	239.737	17.48	0.3514	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			532.67840	547.085	17.48	0.6445	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			256.47840	243.785	17.48	0.3555	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			544.40230	559.032	17.47	0.6526	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			248.20230	235.732	17.47	0.3474	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			513.39450	528.677	16.92	0.5431	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			485.09450	472.577	16.92	0.4569	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			508.79830	524.034	16.93	0.5399	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			490.49830	477.934	16.93	0.4601	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			518.02280	533.356	16.91	0.5463	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			479.72280	467.256	16.91	0.4537	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,409.94630	1,434.037	15.69	0.7278	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			407.24630	396.937	15.69	0.2722	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,403.76760	1,427.794	15.70	0.7261	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			411.06760	400.694	15.70	0.2739	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,416.14620	1,440.301	15.68	0.7296	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			403.44620	393.201	15.68	0.2704	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Future			1.33660		1.33750			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.35270		1.35070			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.36850		1.36350			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.48780		1.48810			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			375.00000	366.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			275.00000	266.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			175.00000	166.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			507.00000	527.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			407.00000	427.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			307.00000	327.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			435.00000	485.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			335.00000	385.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			535.00000	585.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,681.00000	1,678.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,581.00000	1,578.000		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			1,781.00000	1,778.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.33590		1.33160			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.34020		1.33590			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.34440		1.34010			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.19310		1.18600			0.0000	0.00	0	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20010		1.19290			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.20710		1.20000			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	18/12/2017	Foreign Exchange Future			24,964.95000		24,823.23000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			25,384.58000		25,238.98000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Future			10.39780		10.35910			0.0000	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			10.56550		10.52560			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			10.73250		10.69110			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			11.97620		11.91460			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			598.81190	631.167	21.78	0.8576	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			49.71190	43.367	21.78	0.1424	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			590.32860	622.522	21.75	0.8539	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			51.22860	44.722	21.75	0.1461	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			607.33370	639.847	21.82	0.8613	0.00	0	0
SGD / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			48.23370	42.047	21.82	0.1387	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			726.31710	753.510	16.36	0.7545	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			160.71710	148.010	16.36	0.2455	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			719.27370	746.321	16.36	0.7510	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			163.67370	150.821	16.36	0.2490	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			733.39620	760.736	16.35	0.7579	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			157.79620	145.236	16.35	0.2421	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			835.70100	864.908	15.53	0.7187	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			244.60100	232.408	15.53	0.2813	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			829.09020	858.208	15.53	0.7158	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			247.99020	235.708	15.53	0.2842	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			842.34560	871.639	15.53	0.7216	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			241.24560	229.139	15.53	0.2784	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			2,123.70510	2,177.478	15.56	0.8477	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			209.10510	201.278	15.56	0.1523	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			2,115.83340	2,169.525	15.56	0.8465	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			211.23340	203.325	15.56	0.1535	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			2,131.59560	2,185.446	15.56	0.8489	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			206.99560	199.246	15.56	0.1511	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Future			3.52600		3.53360			0.0000	0.00	0	4,775
TRY / R	On	19/03/2018	Foreign Exchange Future			3.47310		3.48100			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.41790		3.43000			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.39320		3.36620			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	5,208
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Call			12.61030	11.245	19.82	0.1284	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.74	Put			219.01030	225.245	19.82	0.8716	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Call			11.45800	10.182	19.86	0.1182	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.75	Put			227.85800	234.182	19.86	0.8818	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			13.86580	12.408	19.78	0.1393	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			210.26580	216.408	19.78	0.8607	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			101.90770	97.590	15.28	0.4548	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			140.90770	144.490	15.28	0.5452	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			97.66940	93.493	15.28	0.4418	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			146.66940	150.393	15.28	0.5582	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			106.27460	101.816	15.27	0.4679	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			135.27460	138.716	15.27	0.5321	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			74.05440	70.596	15.48	0.2979	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			304.05440	312.696	15.48	0.7021	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			71.70630	68.319	15.51	0.2903	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			311.70630	320.419	15.51	0.7097	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			76.47330	72.944	15.45	0.3057	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			296.47330	305.044	15.45	0.6943	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			208.02360	219.203	16.43	0.4639	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			371.82360	356.003	16.43	0.5361	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			204.74850	215.680	16.45	0.4586	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			378.54850	362.480	16.45	0.5414	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			211.35100	222.781	16.42	0.4693	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			365.15100	349.581	16.42	0.5307	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	5,208
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.37080		1.36830			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.35640		1.35400			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.33390		1.33170			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 385 127 875.00	96,802	1,886,901
Total Options												18 337 001.14	64,815	4,789,705
Grand Total:												1,403,464,876.14	161,617	6,676,606