



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/02/2018 Foreign Exchange Future			11.76130		11.71510			0.0000	48,691,782.00	4,140	0
\$ / R On 01/03/2018 Foreign Exchange Future			11.76310		11.71510			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.76310		11.71510			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.77380		11.72730			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.78430		11.73770			0.0000	17,346,489.60	1,472	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.79120		11.74460			0.0000	1,014,762,463.20	86,061	736,179
\$ / R On 22/03/2018 Foreign Exchange Future			11.79650		11.74970			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.80700		11.76010			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.80870		11.76180			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.82230		11.77530			0.0000	59,111,500.00	5,000	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.83860		11.79150			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.85170		11.80450			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.85330		11.80610			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.86140		11.81420			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.86470		11.81670			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.87590		11.82860			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.87910		11.83180			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.88390		11.83660			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.88550		11.83820			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.89030		11.84300			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.91120		11.86370			0.0000	0.00	0	181

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 Future			11.93930		11.89170			0.0000	66,191,479.20	5,544	225,798
\$ / R	On	29/06/2018	Foreign Exchange Future			11.95640		11.90870			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			11.96110		11.91340			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.96730		11.91960			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.98900		11.94130			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.99520		11.94750			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.99680		11.94900			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.00610		11.95830			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.01700		11.96920			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.02630		11.97850			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.05420		12.00640			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.08050		12.03210			0.0000	145,533,783.50	12,047	38,440
\$ / R	On	28/09/2018	Foreign Exchange Future			12.09740		12.04870			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.13900		12.08930			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.14520		12.09530			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.14830		12.09830			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.15600		12.10590			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.16830		12.11790			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.17290		12.12240			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.19450		12.14350			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.21110		12.16000			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.21560		12.16450			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.24110		12.18990			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.30700		12.25570			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.35680		12.30480			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.49120		12.43510			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.76910		12.70440			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.07630		13.00950			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.15970		13.09370			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.24680		13.18160			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,351,637,497.50</b>	<b>114,264</b>	<b>1,151,208</b>
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			7.02840	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			151.92840	98.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			246.78660	198.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			1.88660	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			83.04550	111.300	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			17.94550	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			784.92070	738.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			0.02070	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			6.16900	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			161.06900	108.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			208.09700	158.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			3.19700	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,464.90000	2,418.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.00000	0.000	14.82	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	28/02/2018	Foreign Exchange Option	13.80	Put		2,084.90000	2,038.700	14.82	1.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		0.00000	0.000	14.82	0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,784.91120	1,736.900	47.51	1.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		0.01120	0.000	47.51	0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		0.01180	0.000	48.02	0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,684.91180	1,636.900	48.02	1.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,684.91700	1,636.909	46.71	0.9999	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		0.01700	0.009	46.71	0.0001	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put		346.20580	300.663	15.08	0.8333	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call		23.50580	24.463	15.08	0.1667	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put		149.95980	114.108	13.61	0.5372	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call		77.25980	87.908	13.61	0.4628	0.00	0	20,000
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,592.34960	2,545.734	27.14	0.9998	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		0.04960	0.034	27.14	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.00010	0.000	34.71	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,755.40010	5,708.800	34.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		0.00010	0.000	34.71	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		5,765.40010	5,718.800	34.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		0.00010	0.000	34.71	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put		41.00100	32.008	13.42	0.1649	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call		187.21050	211.993	13.42	0.6378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put		112.61050	90.793	13.42	0.3622	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call		8.78910	9.210	16.47	0.0504	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call		124.91880	139.785	13.43	0.4964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put		180.31880	148.585	13.43	0.5036	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call		181.66500	205.785	13.42	0.6273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put		117.06500	94.585	13.42	0.3727	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call		335.60100	373.208	13.42	0.8351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put		211.87360	177.863	13.63	0.5574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call		229.04840	258.358	13.42	0.7086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put		84.44840	67.158	13.42	0.2914	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call		160.57010	182.032	13.42	0.5844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put		135.97010	110.832	13.42	0.4156	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put		814.18910	768.010	16.47	0.9496	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put		53.07260	41.598	13.42	0.2027	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call		31.54470	34.593	15.02	0.1642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put		486.94470	443.393	15.02	0.8358	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call		66.62940	74.136	14.18	0.3084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put		312.02940	272.936	14.18	0.6916	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call		106.47360	119.063	13.63	0.4426	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call		2.16070	2.131	18.21	0.0127	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		0.00350	0.004	34.71	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		4,645.40350	4,598.804	34.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put		737.13120	691.232	16.12	0.9336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call		11.73120	12.432	16.12	0.0664	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call		297.67260	332.798	13.42	0.7973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			960.54310	914.071	17.12	0.9700	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,606.06740	1,559.407	20.14	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.66740	0.607	20.14	0.0037	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			68.96270	76.769	14.14	0.3170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			304.36270	265.569	14.14	0.6830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,207.56070	1,160.931	18.21	0.9873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.11220	0.088	26.46	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,915.70050	1,869.060	21.66	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.30050	0.260	21.66	0.0016	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,009.71140	963.185	17.34	0.9748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			4.31140	4.385	17.34	0.0252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			5.14310	5.271	17.12	0.0300	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,775.82570	1,729.177	20.98	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			40.66200	44.842	14.74	0.2045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			426.06200	383.642	14.74	0.7955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			26.25670	28.668	15.22	0.1396	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			531.65670	487.468	15.22	0.8604	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,675.51220	2,628.888	26.46	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.22130	0.188	22.30	0.0011	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.72470	0.663	19.99	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,576.12470	1,529.463	19.99	0.9960	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			1.01720	0.949	19.41	0.0058	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,456.41720	1,409.749	19.41	0.9942	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.42570	0.377	20.98	0.0023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.13400	0.110	23.43	0.0007	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.26040	0.224	21.96	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,975.66040	1,929.024	21.96	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.98830	0.921	19.45	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,466.38830	1,419.721	19.45	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,045.62130	1,998.988	22.30	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.11340	0.093	28.06	0.0005	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,955.67300	1,909.035	21.86	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.27300	0.235	21.86	0.0014	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,795.51290	2,748.891	27.53	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.11290	0.091	27.53	0.0005	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,275.53400	2,228.910	23.43	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,095.59760	2,048.967	22.55	0.9990	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.15530	0.129	23.09	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,205.55530	2,158.929	23.09	0.9992	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,375.51350	2,328.889	23.92	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.11350	0.089	23.92	0.0005	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,855.51340	2,808.893	28.06	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,078.77580	1,032.197	17.64	0.9802	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.16210	0.135	22.99	0.0008	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,185.56210	2,138.935	22.99	0.9992	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,505.51240	2,458.885	24.95	0.9995	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		0.11240	0.085	24.95	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		0.19760	0.167	22.55	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		0.12090	0.099	23.68	0.0006	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,825.51310	2,778.892	27.79	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		0.11310	0.092	27.79	0.0005	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		0.17680	0.148	22.79	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		2,145.57680	2,098.948	22.79	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		3.37580	3.397	17.64	0.0198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		3,045.51590	2,998.898	29.74	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		0.11430	0.095	28.77	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,935.51430	2,888.895	28.77	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		0.14570	0.121	23.24	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		2,235.54570	2,188.920	23.24	0.9993	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		2,325.52090	2,278.899	23.68	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,415.51310	2,368.883	24.16	0.9995	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,945.43730	3,898.841	34.71	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		0.03730	0.041	34.71	0.0002	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		0.11260	0.084	24.69	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,475.51260	2,428.884	24.69	0.9995	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		0.11590	0.098	29.74	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,745.51250	2,698.890	27.08	0.9995	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,775.51270	2,728.890	27.35	0.9995	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		0.11270	0.090	27.35	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,825.45490	3,778.860	34.71	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		0.05490	0.060	34.71	0.0003	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		0.11310	0.083	24.16	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		0.24840	0.213	22.06	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		3,005.51530	2,958.897	29.39	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		0.11530	0.097	29.39	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		2,695.51230	2,648.888	26.64	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		0.11230	0.088	26.64	0.0005	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		0.11250	0.090	27.08	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		0.11800	0.102	30.72	0.0005	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		0.12590	0.103	23.58	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		2,305.52590	2,258.903	23.58	0.9994	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		0.11270	0.084	24.51	0.0005	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		2,455.51270	2,408.884	24.51	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		1,995.64840	1,949.013	22.06	0.9987	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		0.11900	0.104	31.16	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		2.23510	2.208	18.16	0.0131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		1,197.63510	1,151.008	18.16	0.9869	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		0.11260	0.090	27.17	0.0005	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		2,755.51260	2,708.890	27.17	0.9995	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		3,155.51800	3,108.902	30.72	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,476.36030	1,429.693	19.50	0.9946	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		8.17930	8.546	16.56	0.0470	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			833.57930	787.346	16.56	0.9530	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			17.47330	18.857	15.66	0.0966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			632.87330	587.657	15.66	0.9034	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,205.51900	3,158.904	31.16	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.12010	0.106	31.61	0.0005	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,705.51230	2,658.889	26.73	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.11230	0.089	26.73	0.0005	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,015.63710	1,969.002	22.15	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.23710	0.202	22.15	0.0012	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.96030	0.893	19.50	0.0054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.12710	0.116	33.91	0.0005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,255.53970	2,208.915	23.33	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.13970	0.115	23.33	0.0007	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.34800	0.304	21.37	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,855.74800	1,809.104	21.37	0.9982	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,255.52010	3,208.905	31.61	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.00780	0.009	34.71	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			15.11570	16.172	15.82	0.0842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			670.51570	624.972	15.82	0.9158	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,115.51720	3,068.900	30.37	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.11720	0.100	30.37	0.0005	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,515.52710	3,468.916	33.91	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,165.56930	2,118.941	22.89	0.9991	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.11290	0.084	24.33	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,435.51290	2,388.884	24.33	0.9995	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,755.84810	1,709.198	20.88	0.9976	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.44810	0.398	20.88	0.0024	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,415.40780	4,368.808	34.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.01340	0.015	34.71	0.0001	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,755.46860	3,708.875	34.71	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.06860	0.075	34.71	0.0003	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.58290	0.526	20.39	0.0032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,655.98290	1,609.326	20.39	0.9968	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.16930	0.141	22.89	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,326.89320	1,280.225	18.77	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			10.52580	11.108	16.25	0.0599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			765.92580	719.908	16.25	0.9401	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			64.36780	71.582	14.22	0.2999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			319.76780	280.382	14.22	0.7001	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,255.41340	4,208.815	34.71	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.11820	0.102	30.81	0.0005	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,365.52290	3,318.910	32.58	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.12290	0.110	32.58	0.0005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.88160	0.816	19.65	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,506.28160	1,459.616	19.65	0.9950	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1.49320	1.425	18.77	0.0086	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.76610	0.703	19.90	0.0043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1.84910	1.787	18.42	0.0107	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,257.24910	1,210.587	18.42	0.9893	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,005.43070	3,958.833	34.71	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.03070	0.034	34.71	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,165.51820	3,118.902	30.81	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,745.40010	5,698.800	34.71	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,715.47780	3,668.885	34.71	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.07780	0.085	34.71	0.0004	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.61520	0.557	20.29	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,636.01520	1,589.357	20.29	0.9966	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,556.16610	1,509.503	19.90	0.9957	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			327.34790	288.911	14.41	0.6793	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			77.04790	85.411	14.41	0.3207	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			131.37510	108.281	13.26	0.3596	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			231.47510	255.281	13.26	0.6404	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			159.80860	134.217	13.41	0.4138	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			199.90860	221.217	13.41	0.5862	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,243.86960	1,197.419	17.58	0.9722	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			5.66960	6.119	17.58	0.0278	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			0.00000	204.941	13.55	0.5506	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			0.00000	156.241	13.55	0.4494	85,307.70	546	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			0.00000	217.635	13.92	0.5447	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			0.00000	156.335	13.92	0.4553	85,358.96	546	546
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,838.63200	2,791.614	24.83	0.9986	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.43200	0.314	24.83	0.0014	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			128.66190	107.578	13.15	0.3250	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			293.96190	319.878	13.15	0.6750	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			521.51280	483.355	14.87	0.7096	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			103.01280	111.955	14.87	0.2904	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,487.57360	2,440.230	19.26	0.9932	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.07360	1.930	19.26	0.0068	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,195.80070	3,148.426	23.06	0.9948	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.90070	1.726	23.06	0.0052	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,004.61250	3,957.402	25.25	0.9979	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.71250	0.702	25.25	0.0021	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,992.09140	1,945.374	17.97	0.9785	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			6.29140	6.774	17.97	0.0215	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,846.94490	3,799.747	24.53	0.9967	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.14490	1.147	24.53	0.0033	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,417.97430	3,370.597	23.66	0.9944	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.17430	1.997	23.66	0.0056	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			450.47830	416.318	14.39	0.6214	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			164.67830	177.718	14.39	0.3786	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			319.56900	344.419	13.31	0.6099	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			205.36900	183.019	13.31	0.3901	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call		0.00000	474.530	12.98	0.7278	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put		0.00000	109.830	12.98	0.2722	219,659.40	2,000	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		0.00000	233.908	13.51	0.4501	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		0.00000	298.608	13.51	0.5499	597,216.40	2,000	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put		0.00000	730.330	15.67	0.7790	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call		0.00000	95.030	15.67	0.2210	190,059.80	2,000	2,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		8.20500	9.132	17.87	0.0265	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		2,039.60500	1,993.232	17.87	0.9735	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,803.11120	3,755.801	23.59	0.9954	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		1.71120	1.701	23.59	0.0046	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		980.49800	938.900	16.26	0.8292	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		69.09800	74.800	16.26	0.1708	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,572.08030	2,524.580	18.64	0.9888	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		3.88030	3.680	18.64	0.0112	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,667.45380	2,620.050	18.96	0.9885	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		4.05380	3.950	18.96	0.0115	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		75.60080	81.639	16.21	0.1786	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		989.00080	947.739	16.21	0.8214	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,924.95920	3,877.642	23.11	0.9959	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		1.55920	1.542	23.11	0.0041	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,466.50660	2,419.710	18.35	0.9849	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		4.70660	5.210	18.35	0.0151	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		537.05840	502.546	14.65	0.6396	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		175.25840	188.045	14.65	0.3604	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		959.44730	1,004.304	12.58	0.9378	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		21.24730	18.804	12.58	0.0622	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		363.59600	389.179	13.37	0.6135	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		225.39600	203.679	13.37	0.3865	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		400.43450	370.184	14.09	0.5427	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		243.43450	260.484	14.09	0.4573	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,960.86030	1,915.458	18.22	0.9410	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		24.56030	26.658	18.22	0.0590	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		4,027.30550	3,979.928	20.60	0.9969	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.00550	1.128	20.60	0.0031	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,568.79360	3,521.549	20.57	0.9929	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.49360	2.749	20.57	0.0071	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		94.73340	100.933	16.71	0.1778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,253.03340	1,211.633	16.71	0.8222	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,488.87360	4,441.445	19.68	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.57360	0.745	19.68	0.0020	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		100.28080	106.813	16.59	0.1870	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,208.58080	1,167.513	16.59	0.8130	583,756.25	500	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,224.21360	3,177.621	19.46	0.9843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		5.91360	6.921	19.46	0.0157	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		46.20510	49.803	17.82	0.0947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,794.50510	1,750.503	17.82	0.9053	0.00	0	70,530



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	15.14	Put			3,253.93080	3,207.307	19.48	0.9849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			5.63080	6.607	19.48	0.0151	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			179.52510	190.400	15.38	0.3081	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			787.82510	751.100	15.38	0.6919	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			941.17570	981.590	12.31	0.8937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			49.47570	42.290	12.31	0.1063	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			42.98460	46.362	17.93	0.0888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,851.28460	1,807.062	17.93	0.9112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			320.47570	339.687	14.09	0.4893	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			428.77570	400.387	14.09	0.5107	200,193.50	500	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			104.97570	111.784	16.49	0.1947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,173.27570	1,132.484	16.49	0.8053	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			569.90480	601.243	13.14	0.7109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			178.20480	161.943	13.14	0.2891	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			133.84030	142.338	15.99	0.2405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			992.14030	953.038	15.99	0.7595	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,611.38170	3,564.468	19.66	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.08170	3.768	19.66	0.0090	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,829.55580	2,783.470	19.27	0.9726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			11.25580	12.770	19.27	0.0274	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			69.93940	75.103	17.22	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,478.23940	1,435.803	17.22	0.8632	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,927.89990	2,881.671	19.32	0.9761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			9.59990	10.971	19.32	0.0239	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			82.09410	88.031	16.98	0.1573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,360.39410	1,318.731	16.98	0.8427	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			201.47650	213.723	15.12	0.3392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			709.77650	674.423	15.12	0.6608	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,628.73360	4,581.267	19.68	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.43360	0.567	19.68	0.0016	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,598.76050	4,551.302	19.68	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.46050	0.602	19.68	0.0017	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			77.18070	82.808	17.07	0.1491	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,405.48070	1,363.508	17.07	0.8509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,641.21690	3,594.294	19.67	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.91690	3.594	19.67	0.0086	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			57.48690	61.840	17.50	0.1151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,625.78690	1,582.540	17.50	0.8849	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,269.18470	4,221.834	19.68	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.88470	1.134	19.68	0.0030	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			56.10170	60.363	17.54	0.1126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,644.40170	1,601.063	17.54	0.8874	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,488.37260	5,440.800	19.68	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.07260	0.100	19.68	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			30.11290	32.589	18.46	0.0642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,138.41290	2,093.289	18.46	0.9358	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,541.79040	3,494.905	19.62	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.49040	4.205	19.62	0.0100	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			36.79990	39.749	18.16	0.0771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,975.09990	1,930.449	18.16	0.9229	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,518.84040	4,471.403	19.68	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.54040	0.703	19.68	0.0019	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			26.80280	29.040	18.64	0.0577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,235.10280	2,189.740	18.64	0.9423	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			36.36490	39.284	18.18	0.0763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,984.66490	1,939.984	18.18	0.9237	969,991.95	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,108.46220	5,060.918	19.68	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.16220	0.218	19.68	0.0006	109.20	500	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,388.38990	5,340.823	19.68	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.08990	0.123	19.68	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			239.75620	254.333	14.73	0.3908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			598.05620	565.033	14.73	0.6092	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			40.48350	43.689	18.02	0.0841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,898.78350	1,854.389	18.02	0.9159	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,318.40430	5,270.842	19.68	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.10430	0.142	19.68	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			22.55850	24.485	18.91	0.0492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,380.85850	2,335.185	18.91	0.9508	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			236.98570	251.398	14.76	0.3872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			605.28570	572.098	14.76	0.6128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			33.86970	36.614	18.29	0.0715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,042.16970	1,997.314	18.29	0.9285	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,758.63340	4,711.140	19.68	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.33340	0.440	19.68	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			37.68590	40.697	18.13	0.0788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,955.98590	1,911.397	18.13	0.9212	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,028.49150	4,980.957	19.68	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.19150	0.257	19.68	0.0008	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,653.24060	2,607.446	19.18	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			14.94060	16.746	19.18	0.0349	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			54.75140	58.923	17.57	0.1102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,663.05140	1,619.623	17.57	0.8898	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			38.13690	41.181	18.11	0.0797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,946.43690	1,901.881	18.11	0.9203	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,412.62930	3,365.852	19.56	0.9880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			4.32930	5.152	19.56	0.0120	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			278.85270	295.724	14.40	0.4402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			507.15270	476.424	14.40	0.5598	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,900.09850	3,852.958	19.68	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.79850	2.258	19.68	0.0056	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,333.23880	3,286.536	19.52	0.9865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			4.93880	5.836	19.52	0.0135	0.00	0	372

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	15.25	Call			4.70130	5.570	19.53	0.0129	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,363.00130	3,316.270	19.53	0.9871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			226.22960	239.993	14.86	0.3730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			634.52960	600.693	14.86	0.6270	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,115.37170	3,068.902	19.41	0.9816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			7.07170	8.201	19.41	0.0184	4,100.75	500	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			520.74870	489.650	14.45	0.5677	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			272.44870	288.950	14.45	0.4323	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			79.11010	84.858	17.04	0.1523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,387.41010	1,345.558	17.04	0.8477	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			778.97130	816.494	12.62	0.8307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			87.27130	77.194	12.62	0.1693	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			590.85690	558.003	14.71	0.6055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			242.55690	257.303	14.71	0.3945	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,658.30000	8,610.700	19.68	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	19.68	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,524.07240	1,481.366	17.30	0.8704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			65.77240	70.666	17.30	0.1296	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			359.64610	381.934	13.87	0.5324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			367.94610	342.634	13.87	0.4676	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			269.30020	285.620	14.48	0.4284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			527.60020	496.320	14.48	0.5716	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			159.90970	144.781	13.04	0.2676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			601.60970	634.081	13.04	0.7324	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			419.70050	444.859	13.63	0.5903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			298.00050	275.559	13.63	0.4097	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			429.62800	455.241	13.59	0.5993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			287.92800	265.941	13.59	0.4007	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03720	0.052	19.68	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,798.33720	5,750.752	19.68	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			263.57440	242.724	13.50	0.3782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			455.27440	482.024	13.50	0.6218	28,921.43	60	60
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			126.95660	114.042	12.86	0.2259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			668.65660	703.342	12.86	0.7741	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03640	0.051	19.68	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,808.33640	5,760.751	19.68	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03560	0.050	19.68	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,818.33560	5,770.750	19.68	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,939.21070	1,894.959	18.07	0.9076	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			47.91070	51.359	18.07	0.0924	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,192.53810	4,145.192	19.11	0.9960	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.23810	1.592	19.11	0.0040	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,714.28860	3,667.336	19.11	0.9912	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.98860	3.736	19.11	0.0088	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,107.84200	2,063.109	18.32	0.9203	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			41.24200	44.209	18.32	0.0797	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	06/07/2018	Foreign Exchange Option	12.07	Call			338.48810	357.564	14.33	0.4768	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			488.88810	460.264	14.33	0.5232	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,868.38220	1,824.674	17.88	0.8935	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			57.98220	61.974	17.88	0.1065	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,747.01800	1,703.852	17.65	0.8793	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			66.61800	71.152	17.65	0.1207	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,925.17000	1,881.732	17.88	0.8861	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			66.47000	70.732	17.88	0.1139	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,995.87000	3,949.335	18.78	0.9902	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.37000	4.535	18.78	0.0098	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,290.67570	2,246.056	18.47	0.9162	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			48.17570	51.256	18.47	0.0838	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,777.31270	3,731.168	18.78	0.9867	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.81270	6.368	18.78	0.0133	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			36.01700	39.528	18.82	0.0662	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,538.51700	2,494.328	18.82	0.9338	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,385.65950	2,340.712	18.63	0.9222	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			44.65950	47.512	18.63	0.0778	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,918.20610	1,875.059	17.77	0.8756	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			76.50610	81.159	17.77	0.1244	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,365.52780	4,318.462	19.60	0.9907	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.82780	4.561	19.60	0.0093	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,869.55890	3,823.102	19.60	0.9826	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.85890	9.202	19.60	0.0174	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			6.89400	7.935	20.02	0.0147	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			675.42290	644.407	14.87	0.5807	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			324.62290	341.407	14.87	0.4193	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			78.74920	83.450	17.80	0.1248	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,969.54920	1,926.450	17.80	0.8752	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,217.69400	4,170.935	20.02	0.9853	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,683.93110	2,639.097	18.85	0.9296	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			42.43110	45.397	18.85	0.0704	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,900.67850	1,858.685	17.53	0.8472	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			107.07850	112.885	17.53	0.1528	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,572.63180	4,525.810	20.38	0.9833	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			9.03180	10.010	20.38	0.0167	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,060.03510	4,013.868	20.38	0.9717	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			16.43510	18.068	20.38	0.0283	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			265.44890	277.860	15.83	0.3203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,083.34890	1,047.360	15.83	0.6797	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,133.80570	1,173.398	12.77	0.8499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			101.70570	92.898	12.77	0.1501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,154.96150	3,108.935	19.46	0.9320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			47.06150	49.435	19.46	0.0680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			350.24320	366.578	15.16	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			818.14320	786.078	15.16	0.5977	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,128.63050	4,082.336	20.45	0.9666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			20.73050	22.836	20.45	0.0334	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,962.65010	3,916.690	20.45	0.9611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			24.75010	27.190	20.45	0.0389	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,030.91420	3,984.811	20.45	0.9634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			23.01420	25.311	20.45	0.0366	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			243.62450	255.058	16.04	0.2978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,171.52450	1,134.558	16.04	0.7022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,758.67800	1,717.620	17.21	0.8140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			140.77800	148.120	17.21	0.1860	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			131.99040	138.904	17.32	0.1758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,829.89040	1,788.404	17.32	0.8242	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			320.86420	335.788	15.37	0.3748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			898.76420	865.288	15.37	0.6252	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			178.27660	187.416	16.79	0.2279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,506.17660	1,466.916	16.79	0.7721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,069.97390	4,023.793	20.45	0.9647	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			22.07390	24.293	20.45	0.0353	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			310.84250	325.276	15.44	0.3652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			928.74250	894.776	15.44	0.6348	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			195.15210	204.362	16.61	0.2457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,413.05210	1,373.862	16.61	0.7543	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,275.59880	4,229.043	20.45	0.9709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			17.69880	19.543	20.45	0.0291	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,995.92140	4,948.463	20.45	0.9855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			8.02140	8.963	20.45	0.0145	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			591.38400	617.958	13.96	0.5940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			409.28400	387.458	13.96	0.4060	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,455.18330	1,416.338	16.70	0.7623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			187.28330	196.838	16.70	0.2377	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			640.83400	669.049	13.79	0.6264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			358.73400	338.549	13.79	0.3736	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			56.22520	59.097	19.03	0.0807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,894.12520	2,848.597	19.03	0.9193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			56.98860	59.901	19.00	0.0817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,874.88860	2,829.401	19.00	0.9183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			780.10340	812.496	13.35	0.7076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			248.00340	231.996	13.35	0.2924	10,440,279.49	45,002	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			56.60470	59.497	19.01	0.0812	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,884.50470	2,838.997	19.01	0.9188	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,888.56130	1,846.878	17.39	0.8231	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			137.26130	144.278	17.39	0.1769	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,764.27440	4,717.042	20.53	0.9783	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			12.97440	14.442	20.53	0.0217	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,224.04080	4,177.685	20.53	0.9647	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			22.74080	25.085	20.53	0.0353	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,504.35070	2,459.605	18.19	0.8707	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			103.65070	108.605	18.19	0.1293	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,041.95470	2,995.213	19.09	0.9037	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			77.25470	80.413	19.09	0.0963	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,876.15630	1,834.392	17.25	0.7972	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			174.45630	182.692	17.25	0.2028	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,939.68050	4,890.998	20.38	0.9736	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			17.98050	19.298	20.38	0.0264	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,401.41250	4,353.456	20.38	0.9590	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			29.71250	31.756	20.38	0.0410	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			172.60820	180.608	17.29	0.1990	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,926.70820	1,884.608	17.29	0.8010	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,727.31830	4,678.861	20.35	0.9672	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			23.21830	24.861	20.35	0.0328	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			464.23890	441.368	14.11	0.4049	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			670.13890	697.368	14.11	0.5951	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,839.99740	2,793.031	18.66	0.8840	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			97.89740	101.331	18.66	0.1160	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,383.67560	1,344.011	16.35	0.7012	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			286.07560	296.911	16.35	0.2988	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			357.69390	337.547	13.76	0.3370	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			810.09390	840.446	13.76	0.6630	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,391.79150	1,435.678	12.99	0.8684	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			99.39150	92.778	12.99	0.1316	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,866.14640	1,823.846	17.12	0.7758	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			209.64640	218.346	17.12	0.2242	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,186.75480	5,137.436	20.24	0.9717	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			20.25480	21.936	20.24	0.0283	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,590.47470	4,542.083	20.24	0.9556	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			33.97470	36.583	20.24	0.0444	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,734.56250	1,693.227	16.87	0.7489	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			244.56250	254.327	16.87	0.2511	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,610.74030	3,563.375	19.89	0.9092	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			80.74030	84.475	19.89	0.0908	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			882.55980	913.776	13.74	0.6758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			358.05980	338.176	13.74	0.3242	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			108.97210	113.518	18.85	0.1206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,024.47210	2,977.918	18.85	0.8794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,856.11940	3,809.720	20.16	0.9189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			70.61940	75.320	20.16	0.0811	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,207.48850	1,170.266	15.89	0.6441	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			371.98850	385.866	15.89	0.3559	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			844.63400	813.059	15.08	0.5416	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			509.13400	528.659	15.08	0.4584	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			109.48970	114.053	18.84	0.1212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,014.98970	2,968.453	18.84	0.8788	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,861.39880	1,819.388	17.06	0.7666	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			225.89880	234.988	17.06	0.2334	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			381.22770	395.485	15.82	0.3632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,176.72770	1,139.885	15.82	0.6368	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,100.68220	5,051.568	20.16	0.9665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			25.18220	27.168	20.16	0.0335	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,844.94420	2,798.697	18.53	0.8683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			119.44420	124.297	18.53	0.1317	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			108.45580	112.989	18.87	0.1201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,033.95580	2,987.389	18.87	0.8799	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,855.88880	1,814.886	17.00	0.7555	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			245.78880	255.986	17.00	0.2445	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,412.84220	5,363.948	20.11	0.9695	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			22.74220	25.048	20.11	0.0305	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,778.16350	4,730.476	20.11	0.9524	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			38.06350	41.576	20.11	0.0476	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,998.02390	2,952.637	18.50	0.8504	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			153.72390	159.637	18.50	0.1496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			169.41290	175.512	18.76	0.1541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,174.61290	3,128.712	18.76	0.8459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			301.30930	311.752	17.12	0.2596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,046.50930	2,004.952	17.12	0.7404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			975.86700	1,005.833	14.04	0.6527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			471.06700	449.033	14.04	0.3473	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			168.76200	174.848	18.78	0.1535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,183.96200	3,138.048	18.78	0.8465	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			168.11480	174.184	18.79	0.1530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,193.31480	3,147.384	18.79	0.8470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			363.55630	376.348	17.50	0.2724	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,298.45630	2,255.148	17.50	0.7276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			362.02860	374.773	17.51	0.2714	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,306.92860	2,263.573	17.51	0.7286	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			365.08720	377.925	17.49	0.2734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,289.98720	2,246.725	17.49	0.7266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,376.35120	7,317.975	20.24	0.9360	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			80.75120	87.075	20.24	0.0640	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			391.40130	404.274	19.04	0.2385	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,497.00130	3,445.174	19.04	0.7615	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			390.56340	403.404	19.06	0.2379	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,506.16340	3,454.304	19.06	0.7621	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			392.24800	405.147	19.03	0.2390	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,487.84800	3,436.047	19.03	0.7610	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			685.06280	705.354	18.04	0.3417	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,845.56280	2,799.054	18.04	0.6583	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			683.30980	703.538	18.05	0.3409	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,853.80980	2,807.238	18.05	0.6591	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 Option	15.16	Call			686.82930	707.177	18.03	0.3424	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,837.32930	2,790.877	18.03	0.6576	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,990.06960	2,944.020	18.22	0.6580	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			713.76960	733.720	18.22	0.3420	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			783.76980	804.420	18.19	0.3584	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,952.16980	2,907.620	18.19	0.6416	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			781.92020	802.509	18.20	0.3577	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,960.32020	2,915.709	18.20	0.6423	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			785.62560	806.329	18.18	0.3592	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,944.02560	2,899.529	18.18	0.6408	0.00	0	0
<b>Total \$ / R Option</b>												<b>13,404,954.83</b>	<b>54,654</b>	<b>3,701,484</b>
<b>Total \$ / R</b>												<b>1,365,042,452.33</b>	<b>168,918</b>	<b>4,852,692</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.79120		11.74460			0.0000	1,627,185.60	138	472
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.93930		11.89170			0.0000	1,193,930.00	100	148
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.08050		12.03210			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.21560		12.16450			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.49120		14.01440			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>2,821,115.60</b>	<b>238</b>	<b>668</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			26.03840	22.347	21.96	0.0014	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			197,566.03840	192,902.347	21.96	0.9986	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			25.43380	21.794	22.01	0.0013	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			198,565.43380	193,901.794	22.01	0.9987	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			26.66150	22.916	21.91	0.0014	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			196,566.66150	191,902.916	21.91	0.9986	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			3,269.25230	3,535.275	18.34	0.0693	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			207,099.25230	202,605.275	18.34	0.9307	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			3,230.94670	3,494.251	18.36	0.0685	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			208,060.94670	203,564.251	18.36	0.9315	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			3,307.96440	3,576.821	18.32	0.0700	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			206,137.96440	201,646.821	18.32	0.9300	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,564.68400	11,124.811	17.73	0.1444	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			208,354.68400	204,074.811	17.73	0.8556	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,482.09970	11,037.951	17.74	0.1434	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			209,272.09970	204,987.951	17.74	0.8566	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,648.18900	11,212.427	17.71	0.1454	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			207,438.18900	203,162.427	17.71	0.8546	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			314,803.11450	310,128.849	19.07	0.8863	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,348.63920	10,787.348	19.04	0.1147	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			312,898.63920	308,227.348	19.04	0.8853	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,300.82250	10,737.937	19.06	0.1142	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			313,850.82250	309,177.937	19.06	0.8858	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,253.11450	10,688.849	19.07	0.1137	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			95,786.72680	37,634.755	17.50	0.2724	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	14/06/2019	Foreign Exchange Option	14.37	Put			131,346.72680	225,514.755	17.50	0.7276		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			95,447.09280	37,477.314	17.51	0.2714		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			132,007.09280	226,357.314	17.51	0.7286		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			96,127.07120	37,792.528	17.49	0.2734		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			130,687.07120	224,672.528	17.49	0.7266		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>2,821,115.60</b>	<b>238</b>	<b>668</b>
£ / R	On 01/03/2018	Foreign Exchange Future			16.24360		16.28200			0.0000		0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future			16.27920		16.32070			0.0000		0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future			16.29110		16.33260			0.0000		98,805,521.50	6,065	195,392
£ / R	On 30/04/2018	Foreign Exchange Future			16.42300		16.46380			0.0000		0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future			16.56460		16.60560			0.0000		8,365,123.00	505	12,967
£ / R	On 17/09/2018	Foreign Exchange Future			16.82690		16.86840			0.0000		0.00	0	13,662
£ / R	On 14/12/2018	Foreign Exchange Future			17.08450		17.12230			0.0000		0.00	0	898
£ / R	On 18/03/2019	Foreign Exchange Future			17.35870		17.39500			0.0000		0.00	0	951
£ / R	On 14/06/2019	Foreign Exchange Future			17.61940		17.64800			0.0000		0.00	0	3,115
<b>Total £ / R Future</b>												<b>107,170,644.50</b>	<b>6,570</b>	<b>227,049</b>
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put			2,948.03090	2,986.413	84.52	0.9999		0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call			0.03090	0.013	84.52	0.0001		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put			2,732.29510	2,773.023	31.02	0.9932		0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call			2.99510	2.223	31.02	0.0068		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call			85.88700	73.670	23.90	0.1612		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put			973.28700	1,002.570	23.90	0.8388		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call			84.42250	72.357	23.92	0.1588		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put			981.82250	1,011.257	23.92	0.8412		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call			87.37420	75.006	23.88	0.1636		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put			964.77420	993.906	23.88	0.8364		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call			122.17010	107.146	23.40	0.2203		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put			789.57010	816.046	23.40	0.7797		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put			3,809.95450	3,851.131	35.88	0.9946		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call			2.55450	2.231	35.88	0.0054		0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Put			2,672.57060	2,713.056	29.18	0.9886		0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Call			5.17060	4.156	29.18	0.0114		0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			1,054.42320	1,078.873	21.50	0.6921		0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			288.22320	271.873	21.50	0.3079		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			1,622.30630	1,649.574	21.83	0.7199		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call			67.63980	62.329	24.30	0.0675		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call			335.89530	322.230	21.84	0.2787		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put			1,630.29530	1,657.630	21.84	0.7213		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			333.89670	320.298	21.86	0.2773		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			1,638.29670	1,665.698	21.86	0.7227		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			337.90630	324.174	21.83	0.2801		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,405.60000	16,364.600	27.48	1.0000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.48	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			426.74310	410.230	21.24	0.3398	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,321.14310	1,345.630	21.24	0.6602	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,862.03980	3,897.729	24.30	0.9325	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			530.47260	515.462	20.86	0.3274	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,912.07260	1,938.562	20.86	0.6726	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			528.22030	513.258	20.87	0.3262	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,919.82030	1,946.358	20.87	0.6738	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			532.73530	517.671	20.85	0.3285	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,904.33530	1,930.771	20.85	0.6715	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			805.17970	788.069	19.78	0.4039	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,792.87970	1,813.569	19.78	0.5961	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			802.35550	785.288	19.79	0.4028	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,800.05550	1,820.788	19.79	0.5972	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			799.53610	782.511	19.80	0.4017	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,807.23610	1,828.011	19.80	0.5983	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,005.66180	988.801	19.33	0.4345	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,900.66180	1,920.101	19.33	0.5655	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,002.66240	985.839	19.34	0.4335	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,907.66240	1,927.139	19.34	0.5665	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			999.66590	982.879	19.35	0.4325	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,914.66590	1,934.179	19.35	0.5675	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,132.19190	1,118.937	19.19	0.4416	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			2,114.19190	2,129.537	19.19	0.5584	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,129.21860	1,115.997	19.20	0.4407	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,121.21860	2,136.597	19.20	0.5593	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,135.16610	1,121.894	19.18	0.4426	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			2,107.16610	2,122.494	19.18	0.5574	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>107,170,644.50</b>	<b>6,570</b>	<b>230,549</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11019		0.10969			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11232		0.11180			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11443		0.11389			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12370		0.12295			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			6.45410	5.830	19.74	0.0307	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,037.45410	986.730	19.74	0.9693	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.50680	0.272	24.31	0.0016	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,031.50680	1,981.172	24.31	0.9984	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			143.29970	156.053	14.60	0.5274	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			174.29970	136.953	14.60	0.4726	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			61.12570	61.728	20.48	0.1067	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,880.82570	1,829.628	20.48	0.8933	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	0.14	Call			17.59490	14.751	20.82	0.0308	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,837.29490	2,782.651	20.82	0.9692	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			177.67960	179.302	18.33	0.2720	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			997.37960	947.202	18.33	0.7280	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			194.52400	197.621	20.09	0.2174	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,805.52400	1,754.321	20.09	0.7826	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			118.68940	122.713	22.85	0.1346	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,729.68940	2,679.413	22.85	0.8654	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			383.37720	389.553	18.15	0.3877	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			994.37720	946.253	18.15	0.6123	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			827.43570	842.456	19.69	0.4562	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,532.23570	1,472.256	19.69	0.5438	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			648.09460	657.554	22.09	0.3565	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,352.89460	2,287.354	22.09	0.6435	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,182.26340	1,207.772	18.36	0.5987	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			887.06340	837.572	18.36	0.4013	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
€ / R	On	28/02/2018	Foreign Exchange Future			14.36070		14.38130			0.0000	18,812,517.00	1,310	0
€ / R	On	15/03/2018	Foreign Exchange Future			14.40070		14.42060			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.41290		14.43280			0.0000	153,194,714.10	10,629	117,276
€ / R	On	29/03/2018	Foreign Exchange Future			14.44700		14.46650			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.48960		14.50840			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.54750		14.56630			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.69720		14.71610			0.0000	44,091,600.00	3,000	26,847
€ / R	On	17/09/2018	Foreign Exchange Future			14.97920		14.99710			0.0000	0.00	0	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.25930		15.27350			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.55420		15.56370			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.79870		15.80340			0.0000	0.00	0	3,542
<b>Total € / R Future</b>												<b>216,098,831.10</b>	<b>14,939</b>	<b>197,348</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			2,028.70000	2,049.300	13.58	1.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.00000	0.000	13.58	0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,589.48070	2,609.355	23.85	0.9997	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.08070	0.055	23.85	0.0003	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			178.98820	186.011	12.70	0.5296	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,958.19420	1,977.977	21.13	0.9959	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,434.02100	1,413.995	18.02	0.9943	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1.22100	1.095	18.02	0.0057	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			98.05570	87.548	12.99	0.3204	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			285.25570	294.648	12.99	0.6796	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			161.78820	148.911	12.70	0.4704	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.78540	0.687	21.57	0.0032	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			34.00120	40.168	13.46	0.1680	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			466.80120	453.068	13.46	0.8320	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,567.49680	2,587.351	23.57	0.9988	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.29680	0.251	23.57	0.0012	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.99420	0.877	21.13	0.0041	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			463.11930	475.805	13.38	0.8324	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			22.28170	17.560	13.71	0.0858	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			639.48170	654.660	13.71	0.9142	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			18.45420	14.268	13.80	0.0717	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			685.65420	701.368	13.80	0.9283	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,067.98540	2,087.787	21.57	0.9968	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			44.34550	37.267	13.39	0.1624	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			471.54550	484.367	13.39	0.8376	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			42.81950	35.877	13.41	0.1574	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			480.01950	492.977	13.41	0.8426	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			45.91930	38.705	13.38	0.1676	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,744.45150	2,763.870	22.50	0.9968	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.95150	0.870	22.50	0.0032	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			125.60050	117.807	13.71	0.2867	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			507.20050	518.207	13.71	0.7133	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			785.83450	798.290	14.32	0.7779	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			112.13450	105.790	14.32	0.2221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			186.05450	178.768	14.50	0.2623	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			979.95450	991.568	14.50	0.7377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			190.03380	182.665	14.47	0.2671	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			963.93380	975.465	14.47	0.7329	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			829.85080	814.862	11.95	0.7773	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			123.75080	127.662	11.95	0.2227	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,730.89360	1,714.334	12.99	0.9605	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.79360	17.134	12.99	0.0395	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			188.03360	180.705	14.49	0.2647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			971.93360	983.505	14.49	0.7353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			666.57440	653.005	12.28	0.6886	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			200.47440	205.805	12.28	0.3114	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			111.07740	105.607	15.33	0.1668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,394.97740	1,408.407	15.33	0.8332	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,077.77880	1,089.876	14.71	0.7648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			163.87880	157.076	14.71	0.2352	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			859.33070	844.116	11.89	0.7911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			113.23070	116.916	11.89	0.2089	0.00	0	6,865
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			68.40820	65.001	15.97	0.1086	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,792.30820	1,807.801	15.97	0.8914	0.00	0	6,865
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,254.87240	1,239.779	11.96	0.9078	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			38.77240	42.579	11.96	0.0922	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,036.70610	1,021.754	11.90	0.8536	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			70.60610	74.554	11.90	0.1464	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			243.00640	234.705	14.01	0.3293	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	15.25	Put			776.90640	787.505	14.01	0.6707	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,914.41370	6,933.326	22.49	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.51370	0.526	22.49	0.0011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,836.02780	5,854.959	22.49	0.9960	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.12780	2.159	22.49	0.0040	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,907.44830	3,926.314	20.84	0.9776	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			13.54830	13.514	20.84	0.0224	0.00	0	6,865
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			292.51610	282.634	14.70	0.2912	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,295.41610	1,303.434	14.70	0.7088	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,636.93770	6,655.720	19.64	0.9928	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,562.06050	1,543.165	11.42	0.8978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			64.96050	63.964	11.42	0.1022	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			987.39010	973.198	12.28	0.7235	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			240.29010	243.998	12.28	0.2765	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			134.11130	126.055	15.99	0.1453	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,934.66260	1,944.051	15.66	0.8182	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			171.76260	163.251	15.66	0.1818	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			324.74300	314.530	14.49	0.3185	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,177.64300	1,185.330	14.49	0.6815	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			133.14510	125.103	16.00	0.1443	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			29.15840	32.905	19.64	0.0394	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.03770	4.920	19.64	0.0072	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,592.05840	4,613.705	19.64	0.9606	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,246.04510	2,255.903	16.00	0.8557	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			132.18630	124.158	16.01	0.1434	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,255.08630	2,264.958	16.01	0.8566	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,237.01130	2,246.855	15.99	0.8547	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,807.91970	2,813.312	16.57	0.8435	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			183.22090	174.388	16.54	0.1579	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,789.72090	2,795.088	16.54	0.8421	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			182.31770	173.498	16.55	0.1572	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,798.81770	2,804.198	16.55	0.8428	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			181.41970	172.612	16.57	0.1565	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,255.46420	1,255.249	14.32	0.5725	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			675.30340	665.597	14.30	0.4306	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,241.60340	1,241.397	14.30	0.5694	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			672.22950	662.516	14.31	0.4290	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,248.52950	1,248.316	14.31	0.5710	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			669.16420	659.449	14.32	0.4275	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,736.94170	1,733.107	15.11	0.6166	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			667.84330	659.285	15.12	0.3822	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,744.44330	1,740.585	15.12	0.6178	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			672.85800	664.339	15.10	0.3846	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,729.45800	1,725.639	15.10	0.6154	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			670.34170	661.807	15.11	0.3834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>623,805</b>
<b>Total € / R</b>												<b>216,098,831.10</b>	<b>14,939</b>	<b>821,153</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.17130		9.16850			0.0000	421,879.80	46	0
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.18920		9.18590			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.19460		9.19120			0.0000	64,969,043.60	7,066	6,832
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.20830		9.22550			0.0000	423,581.80	46	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.31300		9.30940			0.0000	3,101,229.00	333	5,339
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.42990		9.42640			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.54340		9.53780			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.77790		9.76670			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>68,915,734.20</b>	<b>7,491</b>	<b>23,433</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,381.50000	1,378.700	12.39	1.0000	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.00000	0.000	12.39	0.0000	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			539.01080	534.527	15.06	0.9659	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			4.91080	3.727	15.06	0.0341	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			2.09290	1.702	16.79	0.0139	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			820.89290	817.102	16.79	0.9861	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			2.22220	1.817	16.59	0.0149	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			801.02220	797.217	16.59	0.9851	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			2.15630	1.758	16.69	0.0144	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			810.95630	807.158	16.69	0.9856	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			0.00000	128.568	11.84	0.5085	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			0.00000	116.868	11.84	0.4915	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,216.23080	1,212.091	14.84	0.9239	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			25.09380	24.559	14.85	0.0746	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,225.69380	1,221.559	14.85	0.9254	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			26.17980	25.634	14.82	0.0775	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,206.77980	1,202.634	14.82	0.9225	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			25.63080	25.092	14.84	0.0761	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,735.16840	1,730.876	15.56	0.9146	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			41.06460	40.276	15.58	0.0845	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,744.66460	1,740.376	15.58	0.9155	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			42.07890	41.283	15.55	0.0864	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,725.67890	1,721.383	15.55	0.9136	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			41.56840	40.776	15.56	0.0854	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			67.74330	66.830	15.92	0.1088	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,009.94330	2,003.430	15.92	0.8912	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			67.28510	66.366	15.95	0.1080	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,019.48510	2,012.966	15.95	0.8920	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			68.20780	67.298	15.90	0.1095	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,000.40780	1,993.898	15.90	0.8905	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			230.71960	232.582	14.42	0.2603	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,474.01960	1,464.681	14.42	0.7397	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			229.04440	230.884	14.43	0.2587	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,482.34440	1,472.984	14.43	0.7413	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			232.40790	234.288	14.41	0.2619	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,465.70790	1,456.389	14.41	0.7381	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>68,915,734.20</b>	<b>7,491</b>	<b>23,433</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.21610		9.22880			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.34820		9.35950			0.0000	0.00	0	430
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.68430	2.099	17.90	0.0158	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			843.88430	855.999	17.90	0.9842	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.60810	2.037	18.00	0.0153	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			853.80810	865.937	18.00	0.9847	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			2.76350	2.163	17.81	0.0163	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			833.96350	846.063	17.81	0.9837	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			19.06040	19.077	16.26	0.0556	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,479.56040	1,490.876	16.26	0.9444	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			18.68150	18.717	16.28	0.0546	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,489.18150	1,500.517	16.28	0.9454	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			19.44690	19.443	16.25	0.0566	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,469.94690	1,481.243	16.25	0.9434	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.50650		12.52170			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.76670		12.78140			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.02420		13.03810			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.06490		14.05870			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1.77580	1.388	21.78	0.0069	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,630.07580	1,644.888	21.78	0.9931	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.73940	1.359	21.84	0.0068	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,640.03940	1,654.859	21.84	0.9932	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.81310	1.418	21.72	0.0071	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,620.11310	1,634.918	21.72	0.9929	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			46.37050	43.521	16.60	0.0847	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,794.97050	1,806.821	16.60	0.9153	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			45.90970	43.083	16.62	0.0839	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,804.50970	1,816.383	16.62	0.9161	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			45.45450	42.651	16.65	0.0830	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,814.05450	1,825.951	16.65	0.9170	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			96.41540	92.305	16.07	0.1257	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,098.31540	2,108.105	16.07	0.8743	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			95.58190	91.509	16.08	0.1248	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,107.48190	2,117.309	16.08	0.8752	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			97.25650	93.108	16.06	0.1267	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,089.15650	2,098.908	16.06	0.8733	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			678.77610	674.533	14.85	0.4264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,340.07610	1,329.633	14.85	0.5736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			675.96820	671.713	14.86	0.4249	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,347.26820	1,336.813	14.86	0.5751	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			673.17400	668.902	14.87	0.4235	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,354.47400	1,344.002	14.87	0.5765	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.86160		1.85890			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.87520		1.87250			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88850		1.88590			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92840		1.92450			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			34.72590	33.240	13.33	0.1207	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			745.72590	717.240	13.33	0.8793	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			25.54130	24.041	13.44	0.0917	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			836.54130	808.041	13.44	0.9083	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			46.71710	45.396	13.22	0.1565	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			657.71710	629.397	13.22	0.8435	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			151.62450	154.350	14.80	0.1909	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,626.62450	1,602.350	14.80	0.8091	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			138.97960	141.168	14.92	0.1768	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,713.97960	1,689.168	14.92	0.8232	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			165.44100	168.755	14.69	0.2060	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,540.44100	1,516.755	14.69	0.7940	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,627.71310	2,602.814	15.85	0.8326	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			176.99480	177.880	15.96	0.1595	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,717.99480	2,692.880	15.96	0.8405	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			167.84660	168.531	16.06	0.1519	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,808.84660	2,783.531	16.06	0.8481	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			186.71310	187.814	15.85	0.1674	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,032.52400	1,046.199	14.56	0.4693	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,587.52400	1,562.199	14.56	0.5307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			997.54120	1,011.290	14.62	0.4576	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,652.54120	1,627.290	14.62	0.5424	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,068.65040	1,082.269	14.50	0.4812	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,523.65040	1,498.269	14.50	0.5188	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			1.95410		1.95650			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.99390		1.99630			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.03400		2.03610			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23300		2.23280			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,145.29170	2,167.574	22.73	0.9770	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			8.74150	7.166	22.93	0.0195	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,243.74150	2,266.166	22.93	0.9805	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			7.43310	5.992	23.14	0.0165	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,342.43310	2,364.992	23.14	0.9835	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			10.29170	8.574	22.73	0.0230	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,356.87330	2,375.885	16.71	0.8697	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			113.09050	108.643	16.92	0.1233	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,450.09050	2,469.643	16.92	0.8767	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			127.18590	121.620	16.51	0.1379	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,264.18590	2,282.620	16.51	0.8621	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			119.87330	114.885	16.71	0.1303	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			181.63850	161.704	16.66	0.1343	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,320.63850	3,321.704	16.66	0.8657	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			172.26930	151.270	16.67	0.1271	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,411.26930	3,411.270	16.67	0.8729	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			163.39200	141.435	16.67	0.1203	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,502.39200	3,501.435	16.67	0.8797	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,926.27060	1,919.865	14.80	0.6215	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,098.27060	1,089.865	14.80	0.3785	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,877.83580	1,871.339	14.86	0.6107	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,149.83580	1,141.339	14.86	0.3893	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,975.55030	1,969.110	14.72	0.6323	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,047.55030	1,039.110	14.72	0.3677	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.50730		1.50150			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52990		1.52420			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55100		1.54540			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66450		1.65680			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.75020	0.666	22.59	0.0029	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,385.75020	2,327.666	22.59	0.9971	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.63820	0.564	23.03	0.0024	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,485.63820	2,427.564	23.03	0.9976	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.88700	0.790	22.15	0.0034	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,285.88700	2,227.790	22.15	0.9966	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			52.63900	54.838	17.83	0.0834	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,410.63900	2,355.838	17.83	0.9166	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			48.17030	49.813	17.95	0.0764	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,506.17030	2,450.813	17.95	0.9236	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			57.57000	60.394	17.70	0.0910	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,315.57000	2,261.394	17.70	0.9090	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			96.37370	101.248	17.73	0.1088	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,042.37370	2,991.248	17.73	0.8912	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			90.27470	94.847	17.82	0.1026	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,136.27470	3,084.847	17.82	0.8974	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			84.85740	89.342	17.93	0.0971	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,230.85740	3,179.342	17.93	0.9029	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			822.80290	851.551	16.43	0.4185	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,854.80290	1,806.551	16.43	0.5815	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			796.44690	824.303	16.52	0.4076	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,928.44690	1,879.303	16.52	0.5924	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			850.17630	879.840	16.33	0.4297	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,782.17630	1,734.840	16.33	0.5703	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11590		0.11510			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11560		0.11480			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11450		0.11320			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11150		0.11180			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.50510		1.50650			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.52970		1.53090			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55420		1.55530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62610		1.89580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.51230		8.52640			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.61580		8.63000			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
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.71830		8.73270			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.33190		9.33570			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1.56800	1.094	19.15	0.0089	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			925.16800	938.794	19.15	0.9911	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.50570	1.048	19.22	0.0085	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			935.10570	948.748	19.22	0.9915	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.63310	1.142	19.09	0.0093	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			915.23310	928.842	19.09	0.9907	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			24.49350	21.321	15.73	0.0674	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,234.49350	1,245.521	15.73	0.9326	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			23.97610	20.829	15.74	0.0661	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,243.97610	1,255.029	15.74	0.9339	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			25.02270	21.823	15.72	0.0688	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,225.02270	1,236.023	15.72	0.9312	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			77.26600	73.425	15.81	0.1467	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,274.56600	1,285.125	15.81	0.8533	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			76.26870	72.473	15.82	0.1450	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,283.56870	1,294.173	15.82	0.8550	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			78.27530	74.389	15.79	0.1484	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,265.57530	1,276.089	15.79	0.8516	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			984.09780	985.772	14.92	0.6087	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			397.06440	394.943	14.93	0.3892	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			991.36440	993.043	14.93	0.6108	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			402.55500	400.421	14.91	0.3935	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			976.85500	978.521	14.91	0.6065	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			399.79780	397.672	14.92	0.3913	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.23340		1.23670			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24280		1.24590			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25050		1.25370			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33310		1.33490			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			633.00000	666.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			733.00000	766.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			833.00000	866.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0

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	18/06/2018	Foreign Exchange Option	1.32	Put			741.00000	772.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			841.00000	872.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			641.00000	672.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,163.00000	1,195.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,263.00000	1,295.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,063.00000	1,095.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			149.00000	131.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			49.00000	31.000		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			249.00000	231.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.38160		1.39060			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.38740		1.39640			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.39290		1.40190			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.22230		1.22890			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23100		1.23750			0.0000	30,775.00	25	50
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23990		1.24640			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>30,775.00</b>	<b>25</b>	<b>240</b>
<b>Total QUANTO € / \$</b>												<b>30,775.00</b>	<b>25</b>	<b>240</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.07520	0.10982	9.11660			0.0000	5,979,612.98	6,000	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.90310	0.10982	8.94430			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.73870	0.10982	8.78040			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>5,979,612.98</b>	<b>6,000</b>	<b>0</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.93	Call	0.10982	2,450.04900	2,071.762	14.76	0.6899	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.93	Put	0.10982	584.04900	619.762	14.76	0.3101	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.94	Call	0.10982	2,379.71270	2,004.565	14.76	0.6781	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.94	Put	0.10982	613.71270	652.565	14.76	0.3219	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.92	Call	0.10982	2,521.43960	2,140.151	14.76	0.7016	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option		8.92	Put	0.10982	555.43960	588.151	14.76	0.2984	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.10982	1,096.35270	1,188.424	14.70	0.4865	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.10982	1,562.35270	1,240.424	14.70	0.5135	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10982	4,801.96350	4,446.645	16.02	0.6401	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10982	1,958.96350	2,015.645	16.02	0.3599	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.10982	3,500.93760	3,165.498	15.91	0.5241	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.10982	2,957.93760	3,034.498	15.91	0.4759	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10982	4,739.98780	4,386.223	16.02	0.6352	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10982	1,996.98780	2,055.223	16.02	0.3648	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10982	4,678.49770	4,326.307	16.02	0.6303	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10982	2,035.49770	2,095.307	16.02	0.3697	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10982	5,209.71930	4,886.663	16.62	0.5685	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10982	3,605.71930	3,699.663	16.62	0.4315	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10982	5,317.12950	4,991.340	16.62	0.5759	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10982	3,513.12950	3,604.340	16.62	0.4241	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10982	5,263.24090	4,938.814	16.62	0.5722	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10982	3,559.24090	3,651.814	16.62	0.4278	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>5,979,612.98</b>	<b>6,000</b>	<b>12,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,646.63000		21,637.36000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			8.91080		8.89340			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.04010		9.02270			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.16820		9.14980			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.86260		9.83180			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.72550	0.607	18.82	0.0051	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,067.32550	1,049.807	18.82	0.9949	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.69420	0.579	18.88	0.0048	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,077.29420	1,059.779	18.88	0.9952	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.75820	0.636	18.77	0.0053	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,057.35820	1,039.836	18.77	0.9947	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			31.18830	32.347	14.99	0.0958	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,108.48830	1,092.247	14.99	0.9042	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			30.53940	31.693	15.01	0.0941	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,117.83940	1,101.593	15.01	0.9059	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			31.85000	33.013	14.97	0.0975	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,099.15000	1,082.913	14.97	0.9025	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			117.75610	119.647	14.37	0.2234	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			967.95610	951.447	14.37	0.7766	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			116.22370	118.165	14.40	0.2210	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	17/09/2018	Foreign Exchange Option	10.01	Put			976.42370	959.965	14.40	0.7790	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			119.31090	121.146	14.35	0.2258	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			959.51090	942.946	14.35	0.7742	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			539.02530	552.193	13.66	0.4979	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			697.22530	679.593	13.66	0.5021	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			535.37320	548.446	13.67	0.4954	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			703.57320	685.846	13.67	0.5046	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			531.74600	544.724	13.69	0.4929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			709.94600	692.124	13.69	0.5071	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.08420		3.07870			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.04310		3.03750			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.99970		2.99660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.97250		2.96100			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.08370	0.068	19.66	0.0017	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			441.38370	435.868	19.66	0.9983	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.07270	0.059	19.79	0.0015	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			451.37270	445.859	19.79	0.9985	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.09650	0.079	19.53	0.0020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			431.39650	425.879	19.53	0.9980	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.88160	1.909	16.03	0.0200	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			624.38160	618.809	16.03	0.9800	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.84550	1.872	16.18	0.0195	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			634.34550	628.772	16.18	0.9805	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.91950	1.948	15.88	0.0205	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			614.41950	608.848	15.88	0.9795	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			20.15530	20.303	13.47	0.1390	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			383.55530	380.603	13.47	0.8610	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			19.17230	19.305	13.50	0.1331	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			392.57230	389.605	13.50	0.8669	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			21.18660	21.351	13.44	0.1451	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			374.58660	371.651	13.44	0.8549	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			44.53870	46.426	15.15	0.1806	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			613.53870	603.926	15.15	0.8194	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			43.49860	45.341	15.18	0.1770	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			622.49860	612.841	15.18	0.8230	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			45.60700	47.538	15.12	0.1844	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			604.60700	595.038	15.12	0.8156	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>									<b>0.00</b>	<b>0</b>	<b>6,380</b>
ZMW / R On 19/03/2018			1.20080		1.19940			0.0000	0.00	0	0
ZMW / R On 18/06/2018			1.18420		1.18300			0.0000	0.00	0	0
ZMW / R On 17/09/2018			1.16620		1.16500			0.0000	0.00	0	0
ZMW / R On 14/06/2019			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>									<b>1 752 654 210.88</b>	<b>149,527</b>	<b>1,618,639</b>
<b>Total Options</b>									<b>13 404 954.83</b>	<b>54,654</b>	<b>4,341,689</b>
<b>Grand Total:</b>									<b>1,766,059,165.71</b>	<b>204,181</b>	<b>5,960,328</b>