



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: 03/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/04/2018 Foreign Exchange Future			11.80940		11.85400			0.0000	118,094,000.00	10,000	50,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.81630		11.86190			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.82650		11.87110			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.82820		11.87270			0.0000	0.00	0	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.84000		11.88340			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.84160		11.88500			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.84330		11.88650			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.85000		11.89260			0.0000	0.00	0	396
\$ / R On 02/05/2018 Foreign Exchange Future			11.85340		11.89570			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.86180		11.90350			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.86490		11.90660			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.86810		11.90970			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.87280		11.91440			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.87430		11.91600			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.87900		11.92070			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.89940		11.94110			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.92670		11.96850			0.0000	351,766,089.80	29,494	863,240
\$ / R On 29/06/2018 Foreign Exchange Future			11.94320		11.98520			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			11.94770		11.98970			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			11.95370		11.99580			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			11.97510		12.01730			0.0000	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Future			11.98120		12.02350			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.98280		12.02500			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			11.98580		12.02810			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			11.99190		12.03430			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.00260		12.04510			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.01180		12.05430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.03930		12.08200			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.06530		12.10820			0.0000	0.00	0	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			12.08210		12.12510			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.12300		12.16650			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.12910		12.17260			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.13210		12.17570			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.13970		12.18330			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.15180		12.19560			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.15630		12.20020			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.17750		12.22160			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.19410		12.23840			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.19870		12.24300			0.0000	0.00	0	21,381
\$ / R	On	31/12/2018	Foreign Exchange Future			12.22440		12.26900			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.29050		12.33420			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.34010		12.38290			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.35360		12.39620			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.47590		12.51800			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.75880		12.79990			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.05620		13.09850			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.13770		13.18130			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.22270		13.26760			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>469,860,089.80</b>	<b>39,494</b>	<b>1,094,374</b>
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Put			76.90170	81.723	13.84	0.6054	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Call			80.90170	41.123	13.84	0.3946	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			16.35290	8.548	15.27	0.1080	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			260.35290	207.948	15.27	0.8920	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			179.01420	202.833	16.20	0.8605	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			33.01420	12.233	16.20	0.1395	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			220.03830	248.793	16.99	0.9035	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			24.03830	8.193	16.99	0.0965	0.00	0	20,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			32.33040	26.715	13.16	0.2156	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			244.23040	193.015	13.16	0.7844	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			368.81140	400.211	13.81	0.8871	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			29.91140	16.711	13.81	0.1129	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			144.10980	155.418	12.51	0.5928	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			116.80980	83.618	12.51	0.4072	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,406.80110	2,450.098	23.84	0.9994	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.20110	0.098	23.84	0.0006	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,115.10570	3,158.483	28.39	0.9996	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.10570	0.083	28.39	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,925.02350	3,968.418	31.05	0.9999	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.02350	0.018	31.05	0.0001	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			306.81630	329.508	13.55	0.7381	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			83.31630	62.808	13.55	0.2619	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			304.44550	326.468	13.36	0.7110	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			97.04550	76.468	13.36	0.2890	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			279.94410	242.636	12.24	0.6552	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			87.34410	92.636	12.24	0.3448	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			180.83010	195.323	12.69	0.5513	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			163.43010	135.323	12.69	0.4487	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			230.54810	195.968	12.37	0.5765	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			117.94810	125.968	12.37	0.4235	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			242.33610	207.028	12.33	0.5964	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			109.73610	117.028	12.33	0.4036	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			159.59630	171.683	12.55	0.5129	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			182.19630	151.684	12.55	0.4871	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,337.66170	3,380.143	28.16	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.26170	0.143	28.16	0.0006	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			192.27940	160.445	12.48	0.5068	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			149.67940	160.445	12.48	0.4932	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			198.33380	214.033	12.80	0.5793	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			150.93380	124.033	12.80	0.4207	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,908.07320	1,950.437	19.64	0.9976	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.67320	0.437	19.64	0.0024	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,767.54860	3,810.063	29.26	0.9997	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.14860	0.063	29.26	0.0003	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			434.47900	393.642	12.02	0.8186	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			38.77900	40.242	12.02	0.1814	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			131.20180	140.359	12.46	0.4419	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			226.90180	193.759	12.46	0.5581	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			637.69530	670.615	14.73	0.8960	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			33.39530	24.015	14.73	0.1040	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			248.01600	265.403	12.96	0.6076	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			151.51600	127.203	12.96	0.3924	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.37750	0.892	18.58	0.0042	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,954.77750	1,995.992	18.58	0.9958	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,723.96620	3,765.504	28.84	0.9986	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.56620	0.404	28.84	0.0014	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			857.98480	893.194	15.30	0.9274	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			24.58480	18.094	15.30	0.0726	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,490.92790	2,532.429	20.89	0.9977	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.62790	0.529	20.89	0.0023	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,846.09830	3,887.594	27.64	0.9987	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.49830	0.394	27.64	0.0013	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,586.36470	2,627.851	21.12	0.9974	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.76470	0.651	21.12	0.0026	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			30.73540	23.549	15.29	0.0860	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			866.33540	900.749	15.29	0.9140	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,384.79060	2,426.355	19.56	0.9972	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.79060	0.655	19.56	0.0028	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			399.79660	422.669	13.69	0.7121	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			115.79660	96.969	13.69	0.2879	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,023.48250	981.175	13.73	0.9686	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			7.48250	6.875	13.73	0.0314	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			332.10280	296.974	12.40	0.6453	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			116.10280	122.674	12.40	0.3547	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			268.64920	285.023	13.11	0.5781	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			189.34920	164.023	13.11	0.4219	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,865.27750	1,905.253	17.13	0.9837	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			6.37750	4.653	17.13	0.0163	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,949.71780	3,991.120	24.24	0.9984	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.81780	0.520	24.24	0.0016	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,490.55780	3,531.976	24.13	0.9960	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.65780	1.376	24.13	0.0040	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03330	0.023	22.64	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,731.53330	5,773.323	22.64	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03250	0.023	22.64	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,741.53250	5,783.323	22.64	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03400	0.024	22.64	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,721.53400	5,763.324	22.64	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,412.06010	4,453.727	22.64	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.56010	0.427	22.64	0.0013	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,144.58230	3,185.724	20.63	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			3.08230	2.424	20.63	0.0068	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			17.77120	14.439	16.53	0.0407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,689.27120	1,727.739	16.53	0.9593	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			54.11440	46.163	15.85	0.1135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,135.61440	1,169.463	15.85	0.8865	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			128.65950	112.936	14.47	0.2488	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			660.15950	686.236	14.47	0.7512	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			988.85530	947.462	12.20	0.9307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			20.35530	20.762	12.20	0.0693	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			58.50640	50.026	15.73	0.1220	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,090.00640	1,123.326	15.73	0.8780	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			276.52030	249.963	13.09	0.4710	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			308.02030	323.263	13.09	0.5290	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			62.28840	53.361	15.63	0.1293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,053.78840	1,086.661	15.63	0.8707	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,174.55980	3,215.710	20.76	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			3.05980	2.410	20.76	0.0067	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			86.73440	75.101	15.10	0.1751	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			868.23440	898.401	15.10	0.8249	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,534.35440	3,575.587	22.41	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.85440	2.287	22.41	0.0060	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			15.74550	12.719	16.58	0.0364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,747.24550	1,786.019	16.58	0.9636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			34.77670	29.151	16.23	0.0757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,366.27670	1,402.451	16.23	0.9243	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,844.86590	2,885.907	19.25	0.9923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			3.36590	2.607	19.25	0.0077	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			567.41900	530.637	12.40	0.7493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			98.91900	103.937	12.40	0.2507	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			150.22090	132.580	14.19	0.2848	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			581.72090	605.880	14.19	0.7152	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,551.92070	4,593.618	22.64	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.42070	0.318	22.64	0.0010	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,744.98920	2,785.989	18.80	0.9919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.48920	2.689	18.80	0.0081	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			40.55980	34.237	16.16	0.0870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,292.05980	1,327.537	16.16	0.9130	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,564.34190	3,605.580	22.55	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.84190	2.280	22.55	0.0060	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			44.61180	37.821	16.12	0.0948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,246.11180	1,281.121	16.12	0.9052	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,192.37190	4,233.975	22.64	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.87190	0.675	22.64	0.0019	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			24.45430	20.169	16.39	0.0548	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,535.95430	1,573.469	16.39	0.9452	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,521.94750	4,563.639	22.64	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.44750	0.339	22.64	0.0010	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			8.51760	6.680	16.84	0.0203	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,040.01760	2,079.980	16.84	0.9797	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,464.38610	3,505.605	22.09	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.88610	2.305	22.09	0.0061	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			25.44020	21.020	16.37	0.0569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,516.94020	1,554.320	16.37	0.9431	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,442.02690	4,483.701	22.64	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.52690	0.401	22.64	0.0012	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			6.92060	5.372	16.93	0.0167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,138.42060	2,178.672	16.93	0.9833	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,411.56760	5,453.348	22.64	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.06760	0.048	22.64	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,031.65390	5,073.413	22.64	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.15390	0.113	22.64	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,311.58410	5,353.361	22.64	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.08410	0.060	22.64	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			12.08610	9.641	16.69	0.0283	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	13.83	Put			1,873.58610	1,912.941	16.69	0.9717	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			14.22730	11.438	16.62	0.0331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,795.72730	1,834.738	16.62	0.9669	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,241.59790	5,283.371	22.64	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.09790	0.071	22.64	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			11.84120	9.436	16.70	0.0278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,883.34120	1,922.736	16.70	0.9722	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			186.44710	165.875	13.81	0.3424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			477.94710	499.176	13.81	0.6576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			10.46980	8.293	16.75	0.0247	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,941.96980	1,981.593	16.75	0.9753	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			189.33240	168.543	13.78	0.3468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			470.83240	491.843	13.78	0.6532	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			12.59020	10.063	16.68	0.0295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,854.09020	1,893.363	16.68	0.9705	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,951.68240	4,993.434	22.64	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.18240	0.134	22.64	0.0004	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			5.05770	3.865	17.06	0.0123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,286.55770	2,327.165	17.06	0.9877	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			23.50510	19.350	16.41	0.0529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,555.00510	1,592.650	16.41	0.9471	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			12.84990	10.280	16.67	0.0300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,844.34990	1,883.580	16.67	0.9700	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,681.82160	4,723.541	22.64	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.32160	0.241	22.64	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			230.88980	207.156	13.42	0.4083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			382.38980	400.456	13.42	0.5917	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,823.29860	3,864.724	22.64	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.79860	1.424	22.64	0.0039	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,565.25780	2,606.169	17.97	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.75780	2.869	17.97	0.0090	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.98520	2.364	21.27	0.0065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,284.48520	3,325.664	21.27	0.9935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			175.31580	155.608	13.92	0.3251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			506.81580	528.908	13.92	0.6749	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,334.45480	3,375.645	21.49	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.95480	2.345	21.49	0.0064	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			395.48770	414.017	13.48	0.6016	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			223.98770	200.717	13.48	0.3984	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			42.13780	35.632	16.14	0.0901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,273.63780	1,308.932	16.14	0.9099	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,254.50440	3,295.675	21.13	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.00440	2.375	21.13	0.0066	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			463.76220	484.551	13.75	0.6487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			192.26220	171.251	13.75	0.3513	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,581.50000	8,623.300	22.64	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	20.55	Call			0.00000	0.000	22.64	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,034.67320	3,075.782	20.12	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			3.17320	2.482	20.12	0.0071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			322.05740	293.157	12.89	0.5269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			253.55740	266.457	12.89	0.4731	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			220.60730	197.567	13.51	0.3935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			402.10730	420.867	13.51	0.6065	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			808.66410	768.403	12.21	0.8763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			40.16410	41.703	12.21	0.1237	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			391.81240	360.025	12.73	0.6013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			193.31240	203.325	12.73	0.3987	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			403.40350	371.195	12.71	0.6127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			184.90350	194.495	12.71	0.3873	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,413.06130	1,449.639	16.27	0.9307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			31.56130	26.339	16.27	0.0693	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			497.62920	462.507	12.52	0.6966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			129.12920	135.807	12.52	0.3034	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			63.33950	66.356	12.21	0.1795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			681.83950	643.056	12.21	0.8205	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			85.80790	90.093	12.34	0.2258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			604.30790	566.793	12.34	0.7742	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			374.85470	343.713	12.77	0.5841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			206.35470	217.013	12.77	0.4159	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			164.88870	173.458	12.65	0.3589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			433.38870	400.158	12.65	0.6411	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			388.91350	407.212	13.45	0.5967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			227.41350	203.912	13.45	0.4033	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,836.12570	1,875.133	17.13	0.9541	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			21.32570	18.333	17.13	0.0459	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,115.75380	4,157.412	20.66	0.9982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.95380	0.612	20.66	0.0018	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,637.23440	3,678.457	20.66	0.9955	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.43440	1.657	20.66	0.0045	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,007.80070	2,047.534	17.40	0.9620	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			17.50070	15.234	17.40	0.0380	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,763.50600	1,801.894	17.04	0.9405	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.30600	25.594	17.04	0.0595	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,639.68750	1,677.260	16.81	0.9292	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			35.48750	30.960	16.81	0.0708	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			295.35400	270.342	13.37	0.4567	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			369.55400	386.642	13.37	0.5433	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,820.25890	1,858.218	17.13	0.9300	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			37.55890	33.318	17.13	0.0700	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,918.42600	3,960.150	18.83	0.9964	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.92600	1.350	18.83	0.0036	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,191.55450	2,231.087	17.75	0.9527	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	24/07/2018	Foreign Exchange Option	14.19	Call			25.05450	22.287	17.75	0.0473	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,699.38400	3,740.865	18.83	0.9946	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.88400	2.066	18.83	0.0054	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			18.13640	16.042	18.15	0.0349	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,444.63640	2,484.842	18.15	0.9651	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,287.64430	2,327.556	17.94	0.9568	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			22.64430	20.356	17.94	0.0432	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			383.51490	400.458	13.45	0.5175	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			351.61490	326.258	13.45	0.4825	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,812.11750	1,849.768	17.04	0.9184	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			46.41750	41.668	17.04	0.0816	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,286.86530	4,328.833	18.46	0.9980	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.16530	0.733	18.46	0.0020	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,788.59080	3,830.033	18.46	0.9950	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.89080	1.933	18.46	0.0050	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.72800	1.101	18.11	0.0029	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			557.48270	578.873	14.05	0.6083	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			282.58270	261.473	14.05	0.3917	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			48.99350	44.234	17.10	0.0835	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,863.89350	1,901.635	17.10	0.9165	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,136.62800	4,178.501	18.11	0.9971	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,587.96770	2,627.424	17.92	0.9616	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			22.26770	19.224	17.92	0.0384	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,792.52050	1,828.910	16.84	0.8870	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			74.52050	68.210	16.84	0.1130	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,489.55670	4,532.279	18.24	0.9962	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.55670	1.579	18.24	0.0038	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,971.68320	4,014.398	18.24	0.9918	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.68320	3.698	18.24	0.0082	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,169.17400	1,129.973	12.32	0.8751	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			60.97400	64.673	12.32	0.1249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			309.67420	290.013	14.37	0.3762	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			701.47420	724.713	14.37	0.6238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,036.48380	4,082.464	19.16	0.9854	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			4.68380	7.764	19.16	0.0146	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			222.72770	207.541	15.06	0.2852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			964.52770	992.241	15.06	0.7148	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,937.24850	3,983.578	19.16	0.9835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			5.44850	8.878	19.16	0.0165	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			201.02810	187.098	15.28	0.2610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,052.82810	1,081.798	15.28	0.7390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,051.83910	3,098.186	18.53	0.9598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			20.03910	23.486	18.53	0.0402	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			96.78800	89.244	16.59	0.1366	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,718.58800	1,753.944	16.59	0.8634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			279.10050	260.881	14.59	0.3452	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	12.61	Put			780.90050	805.581	14.59	0.6548	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,867.85210	3,914.446	19.16	0.9821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			6.05210	9.746	19.16	0.0179	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,976.92950	4,023.115	19.16	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			5.12950	8.415	19.16	0.0157	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			268.75830	251.043	14.67	0.3345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			810.55830	835.743	14.67	0.6655	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,646.38370	1,681.159	16.47	0.8537	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			104.58370	96.459	16.47	0.1463	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,185.52410	4,231.036	19.16	0.9878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			3.72410	6.336	19.16	0.0122	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,912.97230	4,956.980	19.16	0.9952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.17230	2.280	19.16	0.0048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			138.80260	128.237	16.03	0.1878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,390.60260	1,422.937	16.03	0.8122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,339.01840	1,370.780	15.94	0.8023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			147.21840	136.080	15.94	0.1977	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			627.87330	596.954	13.10	0.6343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			269.67330	281.654	13.10	0.3657	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			154.02700	142.994	15.86	0.2063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,295.82700	1,327.694	15.86	0.7937	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			783.35850	749.445	12.77	0.7254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			175.15850	184.145	12.77	0.2746	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			572.60370	542.939	13.23	0.5971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			314.40370	327.639	13.23	0.4029	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			496.96630	469.218	13.43	0.5419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			388.76630	403.918	13.43	0.4581	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			656.98590	625.449	13.03	0.6528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			248.78590	260.149	13.03	0.3472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			718.19120	685.445	12.90	0.6895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			209.99120	220.145	12.90	0.3105	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			374.04890	351.595	13.98	0.4378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			565.84890	586.295	13.98	0.5622	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.71300	30.827	18.17	0.0518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,771.51300	2,815.527	18.17	0.9482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			797.12630	762.723	12.74	0.7324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			168.92630	177.423	12.74	0.2676	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			901.85920	928.603	14.90	0.6959	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			240.05920	223.903	14.90	0.3041	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.31880	30.536	18.18	0.0513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,781.11880	2,825.236	18.18	0.9487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			28.92940	30.247	18.20	0.0509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,790.72940	2,834.947	18.20	0.9491	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,776.61610	1,812.180	16.64	0.8612	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			101.71610	94.280	16.64	0.1388	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,678.10380	4,722.369	19.27	0.9914	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		3.20380	4.469	19.27	0.0086	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,131.80940	4,177.023	19.27	0.9836	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		6.90940	9.123	19.27	0.0164	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,398.34920	2,436.573	17.51	0.9021	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		74.84920	69.573	17.51	0.0979	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,938.11130	2,978.337	18.31	0.9323	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		50.71130	47.437	18.31	0.0677	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,763.06290	1,797.064	16.54	0.8319	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		138.76290	129.164	16.54	0.1681	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,852.61270	4,895.952	19.46	0.9866	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		8.31270	8.052	19.46	0.0134	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,309.62850	4,352.733	19.46	0.9768	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		15.32850	14.833	19.46	0.0232	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		137.46520	127.984	16.59	0.1649	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,814.16520	1,848.284	16.59	0.8351	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,638.44740	4,681.512	19.46	0.9821	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		11.74740	11.212	19.46	0.0179	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		370.34110	384.018	13.42	0.4033	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		653.64110	623.718	13.42	0.5967	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,733.53260	2,772.921	17.96	0.9131	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		69.13260	64.721	17.96	0.0869	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		275.95260	286.994	13.15	0.3279	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		806.15260	773.294	13.15	0.6721	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,438.60340	1,396.091	12.65	0.8865	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		68.40340	69.791	12.65	0.1135	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,266.17670	1,295.457	15.67	0.7314	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		246.37670	231.757	15.67	0.2686	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,752.52930	1,785.412	16.46	0.8074	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		174.12930	162.912	16.46	0.1926	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		5,099.80230	5,142.888	19.45	0.9841	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		11.40230	10.388	19.45	0.0159	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,499.25240	4,541.649	19.45	0.9726	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		20.85240	19.149	19.45	0.0274	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,507.25840	3,548.739	19.14	0.9339	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		55.65840	52.839	19.14	0.0661	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,620.93130	1,651.801	16.23	0.7790	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		209.33130	195.901	16.23	0.2210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		882.34820	848.363	13.15	0.6850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		279.34820	289.663	13.15	0.3150	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		80.87990	76.001	18.17	0.0934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,917.87990	2,957.301	18.17	0.9066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		1,091.65390	1,117.903	15.22	0.6687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		334.65390	316.603	15.22	0.3313	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,757.55580	3,797.555	19.41	0.9420	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		50.55580	46.255	19.41	0.0580	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,248.57370	1,276.886	15.57	0.7057	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	13.20	Call			291.57370	275.586	15.57	0.2943	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			734.48220	754.932	14.39	0.5568	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			477.48220	453.632	14.39	0.4432	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			81.34980	76.436	18.15	0.0939	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,908.34980	2,947.736	18.15	0.9061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,748.44410	1,780.377	16.42	0.7967	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			191.44410	179.077	16.42	0.2033	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			344.09340	325.607	15.15	0.3392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,061.09340	1,086.906	15.15	0.6608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,012.50170	5,055.172	19.41	0.9799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			15.50170	13.872	19.41	0.0201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,737.46310	2,776.111	17.86	0.8963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			90.46310	84.811	17.86	0.1037	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			80.41180	75.572	18.19	0.0929	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,927.41180	2,966.872	18.19	0.9071	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,742.81990	1,773.803	16.35	0.7847	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			211.81990	198.203	16.35	0.2153	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,325.31990	5,368.229	19.31	0.9820	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			14.31990	12.629	19.31	0.0180	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,686.73810	4,728.592	19.31	0.9693	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			25.73810	22.992	19.31	0.0307	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,890.27620	2,926.553	17.86	0.8760	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			124.47620	117.053	17.86	0.1240	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			135.38050	128.359	17.99	0.1276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,062.48050	3,098.259	17.99	0.8724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			265.27180	251.362	16.46	0.2339	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,932.37180	1,961.262	16.46	0.7661	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			970.78870	938.440	13.43	0.6578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			387.88870	398.340	13.43	0.3422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			134.75630	127.766	18.01	0.1271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,071.85630	3,107.667	18.01	0.8729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			134.13600	127.175	18.02	0.1265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,081.23600	3,117.075	18.02	0.8735	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			594.61730	608.293	13.98	0.4389	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			780.81730	751.893	13.98	0.5611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			324.10860	310.333	16.77	0.2487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,176.10860	2,204.433	16.77	0.7513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			322.58910	308.865	16.78	0.2477	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,184.58910	2,212.965	16.78	0.7523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			325.63210	311.813	16.76	0.2497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,167.63210	2,195.913	16.76	0.7503	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,262.35190	7,300.724	19.35	0.9513	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			62.25190	59.524	19.35	0.0487	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			343.67480	335.294	18.23	0.2164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,353.77480	3,386.494	18.23	0.7836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			342.80050	334.453	18.25	0.2159	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	13/12/2019	Foreign Exchange Option	15.82	Put			3,362.90050	3,395.653	18.25	0.7841	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			344.55300	336.138	18.22	0.2170	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,344.65300	3,377.338	18.22	0.7830	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			629.17540	615.485	17.20	0.3231	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,690.67540	2,719.285	17.20	0.6769	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			627.39500	613.743	17.21	0.3223	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,698.89500	2,727.543	17.21	0.6777	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			625.61440	612.015	17.22	0.3216	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,707.11440	2,735.815	17.22	0.6784	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,842.72010	2,872.249	17.39	0.6772	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			654.02010	639.949	17.39	0.3228	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			721.90890	706.586	17.37	0.3400	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,804.30890	2,833.886	17.37	0.6600	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			720.03350	704.766	17.38	0.3392	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,812.43350	2,842.066	17.38	0.6608	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			723.78320	708.420	17.36	0.3407	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,796.18320	2,825.720	17.36	0.6593	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,233,016</b>
<b>Total \$ / R</b>												<b>469,860,089.80</b>	<b>39,494</b>	<b>3,327,390</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.92670		11.96850			0.0000	131,193.70	11	395
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.06530		12.10820			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.19870		12.24300			0.0000	0.00	0	28
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.47590		12.51800			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>131,193.70</b>	<b>11</b>	<b>473</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			964.19890	760.720	16.79	0.0229	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			198,114.19890	202,090.720	16.79	0.9771	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,004.74840	794.331	16.77	0.0238	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			196,154.74840	200,124.331	16.77	0.9762	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			984.25360	777.350	16.78	0.0233	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			197,134.25360	201,107.350	16.78	0.9767	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			7,401.68960	6,822.010	17.01	0.1073	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			197,581.68960	201,292.010	17.01	0.8927	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			7,331.82910	6,757.591	17.03	0.1064	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			198,511.82910	202,227.591	17.03	0.8936	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			7,472.26820	6,887.099	17.00	0.1082	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			196,652.26820	200,357.099	17.00	0.8918	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,591.70960	7,144.606	18.35	0.0879	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			302,291.70960	306,274.606	18.35	0.9121	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,548.70920	7,104.869	18.36	0.0875	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			303,248.70920	307,234.869	18.36	0.9125	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,505.85360	7,065.585	18.38	0.0870	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			304,205.85360	308,195.585	18.38	0.9130	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			32,410.86450	31,033.281	16.77	0.2487	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			217,610.86450	220,443.281	16.77	0.7513	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			32,258.91190	30,886.514	16.78	0.2477	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			218,458.91190	221,296.514	16.78	0.7523	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			32,563.21090	31,181.301	16.76	0.2497	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			216,763.21090	219,591.301	16.76	0.7503	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>131,193.70</b>	<b>11</b>	<b>473</b>
£ / R	On 30/04/2018	Foreign Exchange Future			16.65560		16.72060			0.0000	0.00	0	9	
£ / R	On 15/05/2018	Foreign Exchange Future			16.70010		16.76280			0.0000	0.00	0	11	
£ / R	On 18/06/2018	Foreign Exchange Future			16.79750		16.86060			0.0000	33,880,557.50	2,017	181,552	
£ / R	On 17/09/2018	Foreign Exchange Future			17.05850		17.12220			0.0000	18,150,244.00	1,064	15,766	
£ / R	On 14/12/2018	Foreign Exchange Future			17.31370		17.37820			0.0000	0.00	0	3,045	
£ / R	On 18/03/2019	Foreign Exchange Future			17.58890		17.65120			0.0000	0.00	0	3,129	
£ / R	On 14/06/2019	Foreign Exchange Future			17.85000		17.91210			0.0000	0.00	0	5,465	
<b>Total £ / R Future</b>												<b>52,030,801.50</b>	<b>3,081</b>	<b>208,977</b>
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			606.68970	646.836	14.52	0.7992	0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			97.28970	72.436	14.52	0.2008	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call			285.66050	245.754	13.88	0.4340	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put			372.86050	395.654	13.88	0.5660	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,660.60000	16,597.500	21.50	1.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.50	0.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			144.16310	124.120	15.45	0.1953	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			1,173.56310	1,216.619	15.45	0.8047	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call			223.27630	195.740	14.90	0.2848	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put			862.67630	898.240	14.90	0.7152	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put			3,548.26890	3,609.107	18.87	0.9866	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call			8.86890	6.607	18.87	0.0134	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call			142.52550	122.660	15.47	0.1934	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put			1,181.92550	1,225.159	15.47	0.8066	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call			140.90560	121.216	15.48	0.1914	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put			1,190.30560	1,233.716	15.48	0.8086	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call			319.81420	297.217	15.68	0.2798	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put			1,447.61420	1,488.717	15.68	0.7202	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call			317.67720	295.202	15.70	0.2783	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put			1,455.47720	1,496.702	15.70	0.7217	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call			321.96540	299.245	15.67	0.2814	0.00	0	0	
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put			1,439.76540	1,480.745	15.67	0.7186	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call			603.97050	568.159	15.45	0.3883	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put			1,335.77050	1,364.460	15.45	0.6117	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call			600.87600	565.162	15.45	0.3867	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put			1,342.67600	1,371.462	15.45	0.6133	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call			597.79060	562.185	15.46	0.3852	0.00	0	0	
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put			1,349.59060	1,378.485	15.46	0.6148	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			811.03190	769.595	15.51	0.4278	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,449.83190	1,470.695	15.51	0.5722	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			807.65960	766.320	15.52	0.4265	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,456.45960	1,477.420	15.52	0.5735	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			804.30040	763.051	15.52	0.4251	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,463.10040	1,484.151	15.52	0.5749	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			912.27630	872.359	15.38	0.4325	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,630.17630	1,652.359	15.38	0.5675	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			908.93480	869.096	15.39	0.4313	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,636.83480	1,659.096	15.39	0.5687	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			915.63730	875.641	15.38	0.4337	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,623.53730	1,645.641	15.38	0.5663	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>52,030,801.50</b>	<b>3,081</b>	<b>209,977</b>
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11145		0.11201			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11247		0.11303			0.0000	0.00	0	8,396
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11272		0.11329			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11452		0.11510			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11658		0.11718			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12107		0.12163			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,396</b>
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	25.60	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,798.50000	875,855.300	25.60	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,798.50000	882,855.300	25.60	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	25.60	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	25.60	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,798.50000	876,855.300	25.60	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	25.60	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,798.50000	877,855.300	25.60	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			16.95400	17.648	18.44	0.0465	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,713.75400	1,770.848	18.44	0.9535	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.97300	14.377	24.82	0.0303	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,711.77300	2,767.577	24.82	0.9697	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			109.22980	106.285	17.31	0.2173	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			806.02980	859.484	17.31	0.7827	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,671.20000	875,727.900	23.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,671.20000	822,727.900	23.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,671.20000	876,727.900	23.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,671.20000	877,727.900	23.71	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	17/09/2018	Foreign Exchange Option	0.13	Call			140.07020	140.276	19.32	0.1827	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,630.27020	1,688.276	19.32	0.8173	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			71.07410	71.592	21.61	0.0965	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,561.27410	2,619.592	21.61	0.9035	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			324.16750	321.011	17.47	0.3682	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			814.36750	869.011	17.47	0.6318	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			543.90670	528.274	17.41	0.4498	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			826.30670	870.674	17.41	0.5502	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			298.62000	290.063	19.15	0.2739	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,581.02000	1,632.464	19.15	0.7261	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			981.22500	952.875	14.95	0.7010	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			263.62500	295.275	14.95	0.2990	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			680.70450	662.838	19.20	0.4075	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,517.80450	1,555.938	19.20	0.5925	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			520.34380	506.388	21.63	0.3102	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,357.44380	2,399.488	21.63	0.6898	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,016.72820	991.356	17.84	0.5569	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			853.82820	884.456	17.84	0.4431	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>8,396</b>
€ / R	On	11/04/2018	Foreign Exchange Future			14.50990		14.61110			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.56880		14.66550			0.0000	145,688.00	10	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.63830		14.73330			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.71710		14.81240			0.0000	7,594,023.60	516	121,270
€ / R	On	17/09/2018	Foreign Exchange Future			14.99620		15.09330			0.0000	14,996,200.00	1,000	52,372
€ / R	On	14/12/2018	Foreign Exchange Future			15.27440		15.37410			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.58150		15.68040			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.82660		15.92520			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>22,735,911.60</b>	<b>1,526</b>	<b>186,236</b>
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			317.46850	392.223	13.11	0.9070	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			38.56850	12.123	13.11	0.0930	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			620.98480	696.271	12.96	0.8962	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			46.48480	25.071	12.96	0.1038	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			426.49580	478.304	12.54	0.6822	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			179.79580	136.604	12.54	0.3178	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			111.57100	86.043	13.77	0.1772	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			126.32700	141.782	11.60	0.2844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			638.72700	558.882	11.60	0.7156	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			61.80580	68.346	11.37	0.1648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,819.31030	1,724.102	13.51	0.9795	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			6.91030	7.002	13.51	0.0205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			451.77960	498.789	12.52	0.6197	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			264.17960	215.889	12.52	0.3803	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		929.17100	998.943	13.77	0.8228	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		112.42620	126.378	11.56	0.2617	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		65.38930	49.101	14.43	0.1082	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,252.98930	1,332.001	14.43	0.8918	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		157.55560	176.271	11.67	0.3316	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		569.95560	493.371	11.67	0.6684	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		864.20580	775.446	11.37	0.8352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		56.57390	61.022	11.34	0.1509	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		34.49000	24.984	15.16	0.0587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,662.09000	1,747.884	15.16	0.9413	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,330.95470	1,237.268	12.16	0.9433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		18.55470	20.168	12.16	0.0567	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		674.82620	593.478	11.56	0.7383	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		34.14700	36.559	11.70	0.0968	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		188.75890	150.893	13.04	0.2850	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		626.35890	683.793	13.04	0.7150	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,817.68730	6,912.947	22.77	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.08730	0.047	22.77	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		898.97390	808.122	11.34	0.8491	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		813.48590	879.215	13.53	0.7877	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,738.13510	5,833.218	22.77	0.9992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.53510	0.318	22.77	0.0008	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,801.92430	3,896.390	20.85	0.9922	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		4.32430	3.489	20.85	0.0078	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,096.54700	1,003.659	11.70	0.9032	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		134.02840	104.725	13.54	0.2096	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		821.62840	887.625	13.54	0.7904	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		132.19810	103.156	13.56	0.2069	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		829.79810	896.056	13.56	0.7931	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		135.88590	106.315	13.53	0.2123	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		249.80600	217.829	14.08	0.2635	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,156.50600	1,221.629	14.08	0.7365	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,538.41610	6,634.972	18.59	0.9978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,635.28310	1,536.797	11.20	0.9230	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		41.98310	40.597	11.20	0.0770	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,011.94980	930.918	11.81	0.7514	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		168.64980	184.718	11.81	0.2486	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		98.66370	83.448	15.45	0.1143	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,799.80730	1,877.242	15.10	0.8503	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		133.10730	113.442	15.10	0.1497	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		282.70630	247.320	13.86	0.2933	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		1,039.40630	1,101.120	13.86	0.7067	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		97.79930	82.700	15.46	0.1134	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		16.77900	13.425	18.59	0.0202	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.71610	1.172	18.59	0.0022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,483.47900	4,577.225	18.59	0.9798	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,114.49930	2,196.500	15.46	0.8866	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			96.94490	81.961	15.47	0.1125	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,123.64490	2,205.761	15.47	0.8875	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,105.36370	2,187.248	15.45	0.8857	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			151.63400	135.640	16.22	0.1370	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,657.53400	2,741.240	16.22	0.8630	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			150.78530	134.876	16.23	0.1363	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,666.68530	2,750.476	16.23	0.8637	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			149.94210	134.117	16.24	0.1356	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,675.84210	2,759.717	16.24	0.8644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,118.84150	1,170.316	13.85	0.5781	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			655.75920	607.957	13.82	0.4253	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,105.35920	1,156.457	13.82	0.5747	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			652.48900	604.879	13.84	0.4236	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,112.08900	1,163.379	13.84	0.5764	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			649.24150	601.817	13.85	0.4219	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,585.12090	1,643.352	14.59	0.6256	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			637.70000	597.484	14.60	0.3731	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,592.50000	1,650.884	14.60	0.6269	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			642.94700	602.438	14.57	0.3757	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,577.74700	1,635.838	14.57	0.6243	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			640.32090	599.952	14.59	0.3744	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,507</b>
<b>Total € / R</b>												<b>22,735,911.60</b>	<b>1,526</b>	<b>793,743</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.15500		9.19110			0.0000	5,676,100.00	620	9,702
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.26650		9.30430			0.0000	2,316,625.00	250	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.37610		9.41570			0.0000	0.00	0	11,562
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.60750		9.64660			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>7,992,725.00</b>	<b>870</b>	<b>22,064</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,324.81740	1,359.566	14.60	0.9792	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			6.20420	4.802	14.54	0.0218	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,305.10420	1,339.802	14.54	0.9782	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			6.05900	4.682	14.57	0.0213	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,314.95900	1,349.682	14.57	0.9787	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			5.91740	4.566	14.60	0.0208	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			15.08910	14.462	14.94	0.0397	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,830.78910	1,867.961	14.94	0.9603	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			14.83900	14.295	14.97	0.0392	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,840.53900	1,877.795	14.97	0.9608	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			15.34360	14.632	14.91	0.0402	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,821.04360	1,858.131	14.91	0.9598	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,094.59710	2,130.387	15.68	0.9295	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			39.93920	36.174	15.71	0.0699	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,104.23920	2,140.074	15.71	0.9301	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			39.58540	35.865	15.73	0.0693	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,113.88540	2,149.765	15.73	0.9307	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			40.29710	36.487	15.68	0.0705	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			182.96600	171.583	14.35	0.2149	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,546.36600	1,574.083	14.35	0.7851	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			181.54190	170.231	14.36	0.2135	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,554.94190	1,582.731	14.36	0.7865	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			184.40540	172.946	14.34	0.2164	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,537.80540	1,565.446	14.34	0.7836	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>7,992,725.00</b>	<b>870</b>	<b>22,064</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.32950		9.30460			0.0000	4,664,750.00	500	1,440
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.57250		9.54790			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>4,664,750.00</b>	<b>500</b>	<b>1,440</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.81390	0.800	12.43	0.0049	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,516.21390	1,491.300	12.43	0.9951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.77360	0.760	12.43	0.0047	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,526.17360	1,501.260	12.43	0.9953	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.85620	0.843	12.43	0.0051	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,506.25620	1,481.343	12.43	0.9949	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			444.44300	453.457	12.77	0.5574	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			376.54300	360.957	12.77	0.4426	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			439.70840	448.583	12.78	0.5535	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			381.80840	366.083	12.78	0.4465	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			449.22050	458.367	12.76	0.5613	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			371.32050	355.867	12.76	0.4387	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>4,664,750.00</b>	<b>500</b>	<b>1,440</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.51790		12.59040			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.76780		12.84210			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.01900		13.09860			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.50780		13.58370			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	18/06/2018	Foreign Exchange Option	14.54	Call			16.95340	13.068	17.59	0.0340	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,966.55340	2,035.168	17.59	0.9660	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			16.80220	12.952	17.63	0.0336	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,976.40220	2,045.052	17.63	0.9664	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			17.10720	13.185	17.55	0.0343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,956.70720	2,025.285	17.55	0.9657	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			44.19910	37.060	15.52	0.0658	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,242.09910	2,309.260	15.52	0.9342	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			43.69750	36.642	15.53	0.0651	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,251.59750	2,318.842	15.53	0.9349	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			44.70760	37.483	15.51	0.0665	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,232.60760	2,299.683	15.51	0.9335	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			518.61680	477.324	12.99	0.4682	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			630.01680	668.324	12.99	0.5318	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			514.81290	473.725	13.00	0.4655	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			636.21290	674.725	13.00	0.5345	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			522.44360	480.950	12.97	0.4709	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			623.84360	661.950	12.97	0.5291	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			451.80830	430.682	14.82	0.3267	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,588.10830	1,642.882	14.82	0.6733	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			449.75990	428.728	14.83	0.3254	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,596.05990	1,650.928	14.83	0.6746	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			447.72310	426.780	14.85	0.3241	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,604.02310	1,658.980	14.85	0.6759	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	18/06/2018	Foreign Exchange Future			1.89500		1.89840			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91110		1.91300			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.92620		1.92810			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95830		1.95760			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	18/06/2018	Foreign Exchange Option	2.02	Call			107.80240	96.015	13.62	0.1594	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,323.80240	1,346.015	13.62	0.8406	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			95.38270	84.687	13.74	0.1431	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,411.38270	1,434.687	13.74	0.8569	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			121.74660	108.788	13.50	0.1774	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,237.74660	1,258.788	13.50	0.8226	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,321.24750	2,333.343	14.84	0.8485	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			141.76730	135.280	14.96	0.1428	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,411.76730	2,424.280	14.96	0.8572	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			132.93540	126.847	15.07	0.1347	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,502.93540	2,515.847	15.07	0.8653	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			151.24750	144.343	14.84	0.1515	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			934.10870	916.086	13.02	0.5525	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			753.10870	754.086	13.02	0.4475	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			887.38080	869.694	13.08	0.5335	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			806.38080	807.694	13.08	0.4665	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			982.77950	964.437	12.97	0.5716	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	14/12/2018	Foreign Exchange Option	1.90	Put			701.77950	702.437	12.97	0.4284	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,246.04820	1,235.995	13.74	0.4858	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,081.98710	1,078.854	13.79	0.5010	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,305.98710	1,295.854	13.79	0.4990	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,043.23040	1,040.027	13.84	0.4879	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,367.23040	1,357.027	13.84	0.5121	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,122.04820	1,118.995	13.74	0.5142	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	18/06/2018	Foreign Exchange Future			2.00070		2.01180			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04070		2.05240			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.07640		2.08810			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24150		2.25210			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	18/06/2018	Foreign Exchange Option	2.21	Put			2,038.37830	2,142.987	15.23	0.9187	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			52.97280	46.679	15.50	0.0756	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,134.97280	2,239.679	15.50	0.9244	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			49.89220	43.686	15.77	0.0705	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,231.89220	2,336.686	15.77	0.9295	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			56.37830	49.987	15.23	0.0813	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			127.21490	112.933	16.24	0.1093	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,103.21490	3,205.933	16.24	0.8907	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			118.77400	105.452	16.29	0.1030	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,194.77400	3,298.452	16.29	0.8970	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			110.87060	98.457	16.34	0.0970	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,286.87060	3,391.457	16.34	0.9030	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,020.99510	956.384	14.07	0.5176	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			939.99510	992.384	14.07	0.4824	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			978.41250	915.718	14.15	0.5016	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			997.41250	1,051.718	14.15	0.4984	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			937.45680	876.664	14.23	0.4858	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,056.45680	1,112.664	14.23	0.5142	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			966.81600	1,008.481	14.36	0.3766	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,993.34220	1,926.573	14.23	0.6463	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			872.34220	911.573	14.23	0.3537	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,939.94570	1,874.350	14.29	0.6348	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			918.94570	959.350	14.29	0.3652	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,887.81600	1,823.481	14.36	0.6234	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	18/06/2018	Foreign Exchange Future			1.52320		1.52890			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54400		1.54980			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56300		1.56920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65590		1.66160			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			19.85250	13.656	16.65	0.0311	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,330.85250	2,381.656	16.65	0.9689	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			17.30610	11.733	16.76	0.0271	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,428.30610	2,479.733	16.76	0.9729	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			22.77890	15.896	16.53	0.0358	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,233.77890	2,283.896	16.53	0.9642	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			60.05950	55.989	17.17	0.0732	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,962.05950	3,015.989	17.17	0.9268	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			55.58280	51.892	17.28	0.0683	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,057.58280	3,111.892	17.28	0.9317	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			51.32270	47.226	17.32	0.0629	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,153.32270	3,207.226	17.32	0.9371	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			728.44190	691.356	13.90	0.5078	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			736.44190	761.356	13.90	0.4922	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			688.01830	652.316	14.02	0.4865	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			796.01830	822.316	14.02	0.5135	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			771.06460	732.590	13.79	0.5296	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			679.06460	702.590	13.79	0.4704	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			753.89720	725.984	15.77	0.3947	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,737.89720	1,766.984	15.77	0.6053	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			727.40730	700.259	15.86	0.3832	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,811.40730	1,841.259	15.86	0.6168	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			781.48070	752.788	15.67	0.4065	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,665.48070	1,693.788	15.67	0.5935	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	18/06/2018	Foreign Exchange Future			0.11680		0.11720			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11610		0.11620			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11560		0.11610			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11350		0.11470			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	18/06/2018	Foreign Exchange Future			1.53490		1.53720			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55850		1.56060			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.57980		1.58200			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62890		1.62900			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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	18/06/2018	Foreign Exchange Future			8.65180		8.62650			0.0000	4,325,900.00	500	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.75250		8.72730			0.0000	2,188,125.00	250	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.85170		8.82660			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.37290		9.33820			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>6,514,025.00</b>	<b>750</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			7.78340	7.560	15.07	0.0331	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,221.28340	1,195.760	15.07	0.9669	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			7.60240	7.371	15.11	0.0324	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,231.10240	1,205.571	15.11	0.9676	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			7.96910	7.754	15.04	0.0339	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,211.46910	1,185.954	15.04	0.9661	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			42.52180	43.358	14.55	0.1088	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,245.22180	1,220.858	14.55	0.8912	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			41.79260	42.621	14.57	0.1072	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,254.49260	1,230.121	14.57	0.8928	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			43.26360	44.108	14.54	0.1105	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,235.96360	1,211.608	14.54	0.8895	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			351.62960	357.943	13.21	0.4942	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			445.02960	426.243	13.21	0.5058	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			347.68150	353.885	13.22	0.4903	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			451.08150	432.185	13.22	0.5097	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			343.77240	349.866	13.24	0.4863	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			457.17240	438.166	13.24	0.5137	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			366.04550	374.275	14.48	0.3902	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			947.84550	921.375	14.48	0.6098	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			363.34220	371.511	14.50	0.3880	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			955.14220	928.611	14.50	0.6120	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			368.76560	377.064	14.47	0.3925	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			940.56560	914.164	14.47	0.6075	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>6,514,025.00</b>	<b>750</b>	<b>0</b>
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24080		1.24610			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24770		1.25510			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.25530		1.26290			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32640		1.33320			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	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			739.00000	792.000		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			839.00000	892.000		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			639.00000	692.000		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			1,149.00000	1,223.000		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			1,249.00000	1,323.000		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			1,049.00000	1,123.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			71.00000	147.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			129.00000	53.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			29.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	47.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			132.00000	64.000		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			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	36.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			232.00000	164.000		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	18/06/2018	Foreign Exchange Future			1.40840		1.40870			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41380		1.41410			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	18/06/2018	Foreign Exchange Future			1.23400		1.23760			0.0000	0.00	0	190
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24290		1.24650			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>190</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>190</b>
R / ¥	On	03/05/2018	Foreign Exchange Future			8.97290	0.11081	8.92740			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.87150	0.11081	8.82710			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11081	1,684.45920	2,001.711	14.61	0.6062	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11081	1,210.45920	1,072.711	14.61	0.3938	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11081	1,630.57120	1,938.820	14.56	0.5961	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	03/05/2018	Foreign Exchange Option	8.89	Put		0.11081	1,256.57120	1,109.820	14.56	0.4039	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11081	1,739.45270	2,065.575	14.65	0.6162	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11081	1,165.45270	1,036.576	14.65	0.3838	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11081	1,489.41530	1,310.589	14.34	0.4562	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11081	1,363.41530	1,639.589	14.34	0.5438	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11081	2,268.33430	2,639.033	15.23	0.5157	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11081	2,697.33430	2,624.033	15.23	0.4843	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11081	5,609.95010	6,320.358	17.47	0.7784	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11081	738.95010	1,005.358	17.47	0.2216	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11081	2,216.30120	2,585.615	15.20	0.5097	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11081	2,745.30120	2,670.615	15.20	0.4903	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11081	2,158.67190	2,532.795	15.18	0.5036	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11081	2,787.67190	2,717.795	15.18	0.4964	0.00	0	0
<b>Total R / ¥ Option</b>												<b>0.00</b>	<b>0</b>	<b>210,000</b>
<b>Total R / ¥</b>												<b>0.00</b>	<b>0</b>	<b>210,000</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.89140	0.11081	8.84710			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.73210	0.11081	8.68820			0.0000	0.00	0	283
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>283</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11081	3,304.81940	3,811.768	15.98	0.6489	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11081	1,533.81940	1,597.768	15.98	0.3511	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11081	3,244.41930	3,743.338	15.94	0.6433	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11081	1,573.41930	1,629.339	15.94	0.3567	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11081	3,365.88940	3,880.708	16.02	0.6544	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11081	1,494.88940	1,566.708	16.02	0.3456	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11081	2,077.18890	2,437.897	15.02	0.5146	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11081	2,506.18890	2,423.897	15.02	0.4854	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11081	4,068.75630	4,542.790	16.46	0.5764	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11081	3,186.75630	3,221.790	16.46	0.4236	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11081	4,017.18300	4,481.485	16.42	0.5723	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11081	3,235.18300	3,260.485	16.42	0.4277	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11081	3,966.05220	4,420.565	16.38	0.5683	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11081	3,284.05220	3,299.565	16.38	0.4317	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>1,483</b>
SGD / R	On	18/06/2018	Foreign Exchange Future			9.11440		9.14370			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.24140		9.27120			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.36220		9.39280			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.94140		9.97020			0.0000	0.00	0	0
<b>Total SGD / 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
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			17.43560	14.529	14.11	0.0591	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			973.73560	1,000.129	14.11	0.9409	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			16.99380	14.175	14.14	0.0577	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			983.29380	1,009.775	14.14	0.9423	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			17.88870	14.892	14.08	0.0605	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			964.18870	990.492	14.08	0.9395	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			102.77770	94.880	13.54	0.2075	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			831.57770	853.480	13.54	0.7925	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			101.26940	93.461	13.57	0.2048	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			840.06940	862.061	13.57	0.7952	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			104.30940	96.324	13.52	0.2102	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			823.10940	844.924	13.52	0.7898	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			399.92800	379.758	12.29	0.5172	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			377.12800	387.558	12.29	0.4828	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			395.39360	375.543	12.31	0.5131	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			382.59360	393.343	12.31	0.4869	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			404.50370	384.015	12.27	0.5214	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			371.70370	381.815	12.27	0.4786	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			562.92770	543.879	13.06	0.5149	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			582.72770	592.479	13.06	0.4851	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			558.89520	539.933	13.08	0.5122	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			588.69520	598.533	13.08	0.4878	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			554.88630	536.020	13.09	0.5094	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			594.68630	604.620	13.09	0.4906	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	18/06/2018	Foreign Exchange Future			2.92410		2.95100			0.0000	877,230.00	300	8,620
TRY / R	On	17/09/2018	Foreign Exchange Future			2.87780		2.90460			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.83050		2.85570			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.82370		2.85240			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>877,230.00</b>	<b>300</b>	<b>8,620</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.64470	0.662	19.95	0.0077	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			709.64470	736.562	19.95	0.9923	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.64530	0.662	20.16	0.0077	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			719.64530	746.562	20.16	0.9923	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.64440	0.662	19.74	0.0078	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			699.64440	726.562	19.74	0.9922	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.52290	6.689	14.18	0.0586	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			462.92290	488.889	14.18	0.9414	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			7.09040	6.307	14.22	0.0556	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			472.49040	498.507	14.22	0.9444	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.98190	7.095	14.14	0.0618	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			453.38190	479.295	14.14	0.9382	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			76.24350	68.040	13.00	0.3489	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			190.54350	207.540	13.00	0.6511	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			73.03210	65.182	13.02	0.3378	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			197.33210	214.682	13.02	0.6622	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			79.56690	71.003	12.98	0.3602	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			183.86690	200.503	12.98	0.6398	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			31.23030	28.554	16.34	0.1232	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			708.83030	734.854	16.34	0.8768	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			30.74870	28.093	16.41	0.1211	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			718.34870	744.393	16.41	0.8789	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			31.72510	29.027	16.27	0.1253	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			699.32510	725.327	16.27	0.8747	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>877,230.00</b>	<b>300</b>	<b>8,620</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.22850		1.23010			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20730		1.20880			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18690		1.18890			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15220		1.15240			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>564,806,726.60</b>	<b>46,532</b>	<b>1,533,975</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>3,052,723</b>
<b>Grand Total:</b>												<b>564,806,726.60</b>	<b>46,532</b>	<b>4,586,698</b>