



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: 12/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/04/2018 Foreign Exchange Future			12.00600		12.01660			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			12.00280		12.01850			0.0000	0.00	0	1,551
\$ / R On 20/04/2018 Foreign Exchange Future			12.00780		12.02420			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.01440		12.03060			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.01600		12.03230			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.01760		12.03390			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.02410		12.04030			0.0000	168,337.40	14	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.02730		12.04350			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.03060		12.04680			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.03540		12.05160			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.03870		12.05480			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.04190		12.05810			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.04680		12.06290			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.04840		12.06450			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.05320		12.06930			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.07380		12.08990			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.08640		12.10270			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.10220		12.11810			0.0000	126,758,442.80	10,474	904,337
\$ / R On 29/06/2018 Foreign Exchange Future			12.11870		12.13460			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.12320		12.13900			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.12920		12.14500			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Future			12.15020		12.16620			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.15630		12.17230			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.15780		12.17390			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.16080		12.17690			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.16690		12.18310			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.17750		12.19380			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.18660		12.20300			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.21380		12.23050			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.23960		12.25650			0.0000	6,107,560.40	499	53,444
\$ / R	On	28/09/2018	Foreign Exchange Future			12.25620		12.27340			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.29710		12.31470			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.30310		12.32080			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.30620		12.32380			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.31370		12.33140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.32580		12.34370			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.33030		12.34820			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.35150		12.36960			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.36810		12.38640			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.37260		12.39100			0.0000	123,726.00	10	21,666
\$ / R	On	31/12/2018	Foreign Exchange Future			12.39830		12.41690			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.46410		12.48340			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.51320		12.53300			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.52660		12.54650			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.64900		12.66830			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.93490		12.95130			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.23330		13.25080			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.31570		13.33530			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.40160		13.42340			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>133,158,066.60</b>	<b>10,997</b>	<b>1,134,573</b>
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			212.32350	215.449	14.16	0.8706	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			18.92350	11.449	14.16	0.1294	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			34.17390	27.974	12.05	0.2686	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			152.67390	130.774	12.05	0.7314	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			99.06940	97.167	12.06	0.5377	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			93.26940	74.967	12.06	0.4623	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,259.41640	2,275.614	25.68	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01640	0.014	25.68	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,967.70000	2,984.098	35.22	0.9995	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.00000	0.098	35.22	0.0005	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,777.70000	3,794.200	45.12	0.9993	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.00000	0.200	45.12	0.0007	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			166.00560	168.519	12.36	0.6195	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			89.90560	76.119	12.36	0.3805	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			368.57640	352.613	12.54	0.8402	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			28.27640	28.513	12.54	0.1598	0.00	0	400

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put		80.69810	78.789	12.06	0.3559	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call		210.99810	192.889	12.06	0.6441	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call		319.52090	303.020	12.40	0.7939	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put		39.22090	38.920	12.40	0.2061	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put		67.44110	65.951	12.15	0.3115	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call		237.74110	220.051	12.15	0.6885	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		170.23100	171.325	12.15	0.5869	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		110.53100	95.425	12.15	0.4131	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put		91.78110	89.594	11.99	0.3909	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call		192.08110	173.694	11.99	0.6091	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call		136.42180	119.808	11.97	0.4855	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put		136.12180	135.708	11.97	0.5145	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call		303.82000	287.115	12.36	0.7767	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put		43.52000	43.016	12.36	0.2233	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,189.81270	3,206.044	32.62	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		0.11270	0.144	32.62	0.0006	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put		176.37390	177.671	12.18	0.5985	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call		106.67390	91.771	12.18	0.4015	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call		251.74100	234.271	12.19	0.7096	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put		61.44100	60.171	12.19	0.2904	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,759.94410	1,776.060	20.09	0.9989	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		0.24410	0.160	20.09	0.0011	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,619.85940	3,636.095	36.97	0.9993	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		0.15940	0.195	36.97	0.0007	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put		484.89890	494.303	13.63	0.8833	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call		28.39890	21.603	13.63	0.1167	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call		552.03000	537.080	12.62	0.9373	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put		8.53000	9.780	12.62	0.0627	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		51.82980	51.443	12.22	0.2478	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		295.32980	278.743	12.22	0.7522	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put		284.27790	287.610	12.92	0.7102	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call		81.07790	68.210	12.92	0.2898	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put		188.19180	188.142	12.20	0.5603	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call		139.79180	123.541	12.20	0.4397	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put		134.51200	132.985	11.96	0.4563	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call		186.11200	168.385	11.96	0.5437	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,575.37540	3,591.380	27.97	0.9997	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		0.17540	0.080	27.97	0.0003	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		706.32390	717.667	14.46	0.9222	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		21.12390	16.367	14.46	0.0778	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		0.66210	0.571	18.76	0.0031	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,805.86210	1,821.871	18.76	0.9969	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,342.17250	2,358.338	20.74	0.9988	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		0.27250	0.238	20.74	0.0012	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,437.41540	2,453.437	20.39	0.9988	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		0.31540	0.237	20.39	0.0012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			28.48060	22.332	14.37	0.0947	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			715.58060	725.532	14.37	0.9053	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,697.46190	3,713.405	28.26	0.9992	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.36190	0.205	28.26	0.0008	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,235.97760	2,251.958	19.37	0.9982	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.47760	0.358	19.37	0.0018	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			268.98820	270.308	12.70	0.6211	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			133.48820	118.709	12.70	0.3789	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,166.94610	1,150.461	14.71	0.9889	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			2.44610	2.061	14.71	0.0111	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			415.61640	396.606	11.79	0.8010	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			51.11640	48.206	11.79	0.1990	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			160.64100	160.264	12.32	0.4468	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			229.94100	213.464	12.32	0.5532	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,800.97330	3,816.869	25.71	0.9979	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.87330	0.669	25.71	0.0021	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,341.20400	3,357.285	24.32	0.9966	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.10400	1.085	24.32	0.0034	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,715.43230	1,730.602	16.90	0.9833	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			5.33230	4.402	16.90	0.0167	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			764.15540	774.778	14.66	0.8317	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			66.85540	61.178	14.66	0.1683	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			286.15460	291.033	12.86	0.5176	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			937.17490	921.589	12.32	0.9324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			19.07490	19.389	12.32	0.0676	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			341.36440	346.869	13.10	0.5689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			219.46440	209.069	13.10	0.4311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			479.56040	466.150	12.36	0.7205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			111.46040	113.950	12.36	0.2795	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,264.12340	1,276.476	15.86	0.9208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			32.22340	28.676	15.86	0.0792	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			382.95450	370.332	12.51	0.6335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			164.85450	168.132	12.51	0.3665	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			31.78060	32.537	12.21	0.1051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			799.88060	784.737	12.21	0.8949	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			43.70420	44.903	12.13	0.1375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			711.80420	697.103	12.13	0.8625	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			465.89880	452.586	12.38	0.7093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			117.79880	120.386	12.38	0.2907	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			96.63320	98.890	12.30	0.2522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			514.73320	501.090	12.30	0.7478	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			274.51470	279.256	12.80	0.5057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			262.61470	251.456	12.80	0.4943	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			589.28000	575.214	12.20	0.7987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			71.18000	73.014	12.20	0.2013	292,057.60	4,000	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			445.85090	432.688	12.41	0.6922	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			127.75090	130.488	12.41	0.3078	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			295.10970	283.476	12.68	0.5364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			237.00970	241.276	12.68	0.4636	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			486.42290	493.412	13.66	0.6754	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			154.52290	145.612	13.66	0.3246	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03000	0.028	23.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,581.93000	5,597.828	23.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02930	0.027	23.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,591.92930	5,607.827	23.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03070	0.028	23.49	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,571.93070	5,587.828	23.49	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			17.47110	15.455	16.21	0.0458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,539.37110	1,553.255	16.21	0.9542	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			54.92250	49.833	15.18	0.1300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			986.82250	997.633	15.18	0.8700	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,262.46320	4,278.327	23.49	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.56320	0.527	23.49	0.0016	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,127.17740	1,111.300	12.47	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			9.07740	9.100	12.47	0.0349	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			59.90550	54.543	15.06	0.1408	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			941.80550	952.343	15.06	0.8592	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,994.08150	3,009.807	20.31	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.18150	2.007	20.31	0.0061	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			64.22380	58.634	14.96	0.1501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			906.12380	916.434	14.96	0.8499	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,024.06930	3,039.798	20.46	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.16930	1.998	20.46	0.0060	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			141.99130	133.428	13.79	0.3023	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			523.89130	531.228	13.79	0.6977	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,383.96620	3,399.732	22.25	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.06620	1.932	22.25	0.0054	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			15.35600	13.575	16.29	0.0407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,597.25600	1,611.375	16.29	0.9593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			326.20240	314.180	12.62	0.5730	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			208.10240	211.980	12.62	0.4270	847,918.00	4,000	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,694.24570	2,709.928	18.81	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.34570	2.128	18.81	0.0069	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			669.02790	654.597	12.09	0.8440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			50.92790	52.397	12.09	0.1560	0.00	0	30,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			92.63240	85.742	14.45	0.2086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			724.53240	733.542	14.45	0.7914	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,402.31870	4,418.191	23.49	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.41870	0.391	23.49	0.0012	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,594.32040	2,609.985	18.32	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.42040	2.185	18.32	0.0072	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			35.72590	31.838	15.79	0.0868	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	13.30	Put			1,217.62590	1,229.638	15.79	0.9132	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,413.96080	3,429.729	22.40	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.06080	1.929	22.40	0.0054	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			44.63340	40.156	15.48	0.1071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,096.53340	1,107.956	15.48	0.8929	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			168.10740	158.845	13.53	0.3481	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			450.00740	456.645	13.53	0.6519	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			24.55410	21.781	16.02	0.0621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,386.45410	1,399.580	16.02	0.9379	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,372.34630	4,388.217	23.49	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.44630	0.417	23.49	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			40.95960	36.717	15.60	0.0988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,142.85960	1,154.517	15.60	0.9012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,313.98050	3,329.740	21.90	0.9945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.08050	1.940	21.90	0.0055	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			25.60950	22.728	15.99	0.0645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,367.50950	1,380.528	15.99	0.9355	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,042.79030	4,058.636	23.49	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.89030	0.836	23.49	0.0024	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			6.39510	5.657	16.78	0.0183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,988.29510	2,003.457	16.78	0.9817	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,261.96270	5,277.858	23.49	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.06270	0.058	23.49	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			7.97760	7.050	16.66	0.0224	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,889.87760	1,904.850	16.66	0.9776	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,161.97870	5,177.873	23.49	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.07870	0.073	23.49	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			11.58270	10.231	16.45	0.0315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,723.48270	1,738.031	16.45	0.9685	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,292.42870	4,308.295	23.49	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.52870	0.495	23.49	0.0015	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,091.99220	5,107.885	23.49	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.09220	0.085	23.49	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			11.33310	10.010	16.46	0.0309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,733.23310	1,747.810	16.46	0.9691	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,882.04740	4,897.937	23.49	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.14740	0.137	23.49	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			9.93940	8.779	16.53	0.0274	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,791.83940	1,806.579	16.53	0.9726	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			215.87520	205.551	13.12	0.4255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			347.77520	353.351	13.12	0.5745	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			13.78260	12.179	16.35	0.0369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,645.68260	1,659.979	16.35	0.9631	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,802.07590	4,817.964	23.49	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.17590	0.164	23.49	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.58110	4.063	16.96	0.0135	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	14.25	Put			2,136.48110	2,151.863	16.96	0.9865	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			212.33720	202.084	13.15	0.4201	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			354.23720	359.884	13.15	0.5799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			12.36480	10.923	16.41	0.0335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,694.26480	1,708.723	16.41	0.9665	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,532.21690	4,548.096	23.49	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.31690	0.296	23.49	0.0009	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			12.09860	10.687	16.42	0.0328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,703.99860	1,718.487	16.42	0.9672	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,673.78100	3,689.575	23.49	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.88100	1.775	23.49	0.0048	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,414.48800	2,430.115	17.42	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.58800	2.315	17.42	0.0079	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			23.53920	20.872	16.04	0.0598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,405.43920	1,418.672	16.04	0.9402	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			198.71480	188.744	13.26	0.3986	754,977.20	4,000	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			380.61480	386.544	13.26	0.6014	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,184.01400	3,199.761	21.25	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.11400	1.961	21.25	0.0057	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			266.88540	255.656	12.78	0.5002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			268.78540	273.456	12.78	0.4998	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			42.39000	38.055	15.55	0.1020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,124.29000	1,135.855	15.55	0.8980	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,104.03950	3,119.778	20.85	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.13950	1.978	20.85	0.0059	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.12950	1.971	21.00	0.0058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,134.02950	3,149.771	21.00	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,431.90000	8,447.800	23.49	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.49	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,884.13250	2,899.844	19.76	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.23250	2.044	19.76	0.0063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			280.30520	285.114	12.83	0.5117	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			258.40520	247.314	12.83	0.4883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			254.25460	243.233	12.86	0.4824	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,966.88420	3,982.666	22.46	0.9964	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.48420	1.366	22.46	0.0036	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,488.08730	3,504.005	21.88	0.9930	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.68730	2.705	21.88	0.0070	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,684.58810	1,697.878	16.26	0.9546	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			19.18810	16.578	16.26	0.0454	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,856.74400	1,870.383	16.57	0.9630	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			15.74400	13.583	16.57	0.0370	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,491.11460	1,502.951	16.23	0.9225	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			36.11460	32.151	16.23	0.0775	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			343.01310	328.242	12.78	0.5439	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			268.01310	269.042	12.78	0.4561	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,614.22220	1,626.661	16.43	0.9363	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.22220	25.861	16.43	0.0637	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,672.54000	1,684.494	16.58	0.9238	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			38.74000	34.694	16.58	0.0762	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,550.54540	3,566.409	19.25	0.9931	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.84540	2.709	19.25	0.0069	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			18.13760	15.763	17.63	0.0360	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,295.83760	2,309.463	17.63	0.9640	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,769.63620	3,785.561	19.35	0.9951	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.93620	1.861	19.35	0.0049	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,042.95490	2,055.961	17.19	0.9503	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			25.25490	22.261	17.19	0.0497	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,139.03000	2,152.328	17.37	0.9551	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			22.93000	20.128	17.37	0.0449	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			288.76260	288.862	12.94	0.4387	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			405.66260	389.662	12.94	0.5613	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,138.02560	4,154.094	18.88	0.9973	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.12560	0.994	18.88	0.0027	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,639.77190	3,655.700	18.88	0.9934	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.87190	2.600	18.88	0.0066	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,665.65240	1,677.274	16.52	0.9104	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			48.75240	44.174	16.52	0.0896	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			319.44330	305.510	13.47	0.4544	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			51.66200	46.974	16.59	0.0917	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,717.86200	1,729.474	16.59	0.9083	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,987.87600	4,003.980	18.49	0.9961	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.67600	1.480	18.49	0.0039	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			445.64330	448.010	13.47	0.5456	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,441.22190	2,454.911	17.78	0.9566	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			24.22190	21.512	17.78	0.0434	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,340.94260	4,357.351	17.49	0.9970	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.44260	1.151	17.49	0.0030	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,823.05450	3,839.126	17.49	0.9930	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.55450	2.926	17.49	0.0070	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,649.83900	1,660.167	16.37	0.8748	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			80.33900	73.967	16.37	0.1252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			246.47440	234.180	14.55	0.3225	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			839.97440	844.579	14.55	0.6775	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,298.68790	1,280.018	12.26	0.9138	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			42.18790	40.418	12.26	0.0862	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,908.13740	2,919.570	17.40	0.9641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			24.63740	19.170	17.40	0.0359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			346.36050	331.389	13.85	0.4265	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			589.86050	591.789	13.85	0.5735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,890.75430	3,903.941	17.07	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.25430	3.541	17.07	0.0080	0.00	0	750



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,722.73710	3,735.086	17.07	0.9896	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		9.23710	4.686	17.07	0.0104	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,791.86610	3,804.578	17.07	0.9907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		8.36610	4.178	17.07	0.0093	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		221.52110	209.925	14.76	0.2945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		925.02110	930.325	14.76	0.7055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,507.39040	1,516.600	16.03	0.8369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		113.89040	106.200	16.03	0.1631	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		105.12020	97.824	16.14	0.1518	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,578.62020	1,588.224	16.14	0.8482	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		311.25590	297.125	14.07	0.3914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		664.75590	667.525	14.07	0.6086	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		151.02550	141.804	15.53	0.2101	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,254.52550	1,262.204	15.53	0.7899	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,831.40350	3,844.311	17.07	0.9912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		7.90350	3.911	17.07	0.0088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		299.37880	285.556	14.15	0.3792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		692.87880	695.956	14.15	0.6208	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		167.62920	157.786	15.32	0.2307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,161.12920	1,168.186	15.32	0.7693	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		4,039.34360	4,053.155	17.07	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		5.84360	2.755	17.07	0.0064	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,765.46290	4,781.175	17.07	0.9980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		1.96290	0.775	17.07	0.0020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		563.14940	544.976	13.02	0.6078	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		306.64940	305.375	13.02	0.3922	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		1,203.34710	1,210.693	15.42	0.7789	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		159.84710	150.293	15.42	0.2211	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		710.09870	691.012	12.69	0.7022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		203.59870	201.412	12.69	0.2978	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call		420.17240	403.736	13.46	0.4955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put		463.67240	464.136	13.46	0.5045	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		884.07090	864.709	12.45	0.7886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		127.57090	125.109	12.45	0.2114	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		648.31410	629.527	12.82	0.6648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		241.81410	239.927	12.82	0.3352	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		1,375.93550	1,384.363	15.80	0.8134	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		132.43550	123.963	15.80	0.1866	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		742.49250	723.289	12.62	0.7205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		185.99250	183.689	12.62	0.2795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		811.03840	791.700	12.52	0.7557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		154.53840	152.100	12.52	0.2443	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put		802.23900	806.467	14.45	0.6640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call		258.73900	246.067	14.45	0.3360	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		899.10170	879.741	12.44	0.7950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		122.60170	120.141	12.44	0.2050	0.00	0	5,200

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	12.77	Put			779.89600	783.894	14.39	0.6557	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			266.39600	253.494	14.39	0.3443	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			34.15040	29.501	17.51	0.0519	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,637.65040	2,649.901	17.51	0.9481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			33.75560	29.062	17.51	0.0513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,647.25560	2,659.462	17.51	0.9487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			34.54960	29.946	17.51	0.0526	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,628.04960	2,640.346	17.51	0.9474	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,531.64900	4,547.297	18.46	0.9928	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			5.04900	3.496	18.46	0.0072	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,987.01950	4,001.404	18.46	0.9855	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			10.41950	7.604	18.46	0.0145	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,637.22420	1,646.885	16.21	0.8463	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			110.62420	103.085	16.21	0.1537	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,254.56480	2,266.229	17.03	0.8948	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			79.26480	73.329	17.03	0.1052	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,792.16610	2,804.924	17.76	0.9295	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			52.96610	48.024	17.76	0.0705	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,705.69680	4,721.643	19.08	0.9866	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			9.49680	7.843	19.08	0.0134	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,163.70980	4,178.618	19.08	0.9763	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			17.50980	14.818	19.08	0.0237	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,626.12800	1,634.658	16.09	0.8151	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			149.92800	140.858	16.09	0.1849	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,491.67880	4,507.484	19.10	0.9818	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			13.07880	11.184	19.10	0.0182	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			296.03070	294.334	13.00	0.3453	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			727.43070	708.034	13.00	0.6547	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			148.40730	139.275	16.15	0.1809	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,677.00730	1,685.575	16.15	0.8191	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,588.41500	2,601.157	17.45	0.9081	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			72.11500	66.957	17.45	0.0919	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,568.45220	1,548.737	12.65	0.9157	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			50.25220	48.437	12.65	0.0843	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,138.31840	1,143.501	15.15	0.7043	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			266.51840	253.801	15.15	0.2957	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			216.23480	213.349	12.76	0.2718	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			894.43480	873.649	12.76	0.7282	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,952.74910	4,969.156	19.17	0.9835	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			12.34910	10.656	19.17	0.0165	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,353.11520	4,368.479	19.17	0.9711	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			22.71520	19.979	19.17	0.0289	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,618.26970	1,626.146	16.03	0.7892	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			187.86970	177.646	16.03	0.2108	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,489.61610	1,496.218	15.82	0.7579	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			226.01610	214.318	15.82	0.2421	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,359.95630	3,374.760	18.60	0.9322	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			56.35630	52.860	18.60	0.0678	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,123.76610	1,128.504	15.07	0.6778	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			314.76610	301.105	15.07	0.3222	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			631.67830	632.227	13.91	0.5130	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			522.67830	504.827	13.91	0.4870	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			83.28270	78.360	17.67	0.0982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,772.28270	2,785.760	17.67	0.9018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,615.02430	1,622.427	16.00	0.7780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			206.02430	195.027	16.00	0.2220	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			373.58360	358.286	14.65	0.3724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			942.58360	945.686	14.65	0.6276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			971.88150	975.389	14.72	0.6364	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			362.88150	347.989	14.72	0.3636	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,592.72290	2,605.624	17.37	0.8902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			93.72290	88.224	17.37	0.1098	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			82.77690	77.879	17.68	0.0976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,781.77690	2,795.279	17.68	0.9024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			973.31140	951.865	12.80	0.7368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			222.31140	219.265	12.80	0.2632	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			83.79240	78.843	17.65	0.0988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,762.79240	2,776.243	17.65	0.9012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,865.16610	4,881.876	19.16	0.9788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.16610	14.476	19.16	0.0212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,609.81680	3,625.042	19.01	0.9394	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			50.81680	47.642	19.01	0.0606	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,177.70010	5,194.642	19.03	0.9813	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			14.60010	12.942	19.03	0.0187	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,539.69300	4,555.638	19.03	0.9677	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			26.59300	23.938	19.03	0.0323	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,609.87600	1,617.686	15.95	0.7653	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			226.77600	215.986	15.95	0.2347	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,744.56140	2,757.127	17.37	0.8697	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			127.96140	121.227	17.37	0.1303	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			904.09170	882.554	13.33	0.6372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			431.09170	429.354	13.33	0.3628	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,230.65130	2,211.600	12.14	0.9549	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			27.65130	28.401	12.14	0.0451	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			282.39560	269.885	16.05	0.2513	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,799.39560	1,806.685	16.05	0.7487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,054.82510	1,032.599	13.06	0.7014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			321.82510	319.399	13.06	0.2986	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,166.50270	2,175.790	16.52	0.7984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			219.50270	208.990	16.52	0.2016	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,314.99030	1,320.133	15.26	0.6615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			397.99030	383.333	15.26	0.3385	0.00	0	4,145

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	11.50	Call			1,256.19110	1,233.497	12.88	0.7708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			223.19110	220.297	12.88	0.2292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			138.30090	131.209	17.53	0.1324	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,935.30090	2,948.009	17.53	0.8676	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			139.65760	132.511	17.51	0.1336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,916.65760	2,929.311	17.51	0.8664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,093.23760	1,070.888	13.03	0.7157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			300.23760	297.688	13.03	0.2843	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			138.97710	131.859	17.52	0.1330	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,925.97710	2,938.659	17.52	0.8670	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			507.73270	506.439	13.54	0.3976	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			844.23270	823.039	13.54	0.6024	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			342.92560	330.310	16.34	0.2648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,034.62560	2,041.310	16.34	0.7352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			341.27060	328.687	16.35	0.2637	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,042.97060	2,049.687	16.35	0.7363	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			339.62920	327.078	16.36	0.2626	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,051.32920	2,058.078	16.36	0.7374	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			354.12480	343.102	17.70	0.2237	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,202.82480	3,208.202	17.70	0.7763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,114.46620	7,127.296	19.14	0.9493	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			65.76620	62.196	19.14	0.0507	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			353.17720	342.169	17.72	0.2231	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,211.87720	3,217.269	17.72	0.7769	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			352.23390	341.246	17.73	0.2225	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,220.93390	3,226.346	17.73	0.7775	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			652.30940	635.687	16.82	0.3336	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,581.50940	2,582.387	16.82	0.6664	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			656.09050	639.419	16.81	0.3353	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,565.29050	2,566.119	16.81	0.6647	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			654.19640	637.549	16.82	0.3345	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,573.39640	2,574.250	16.82	0.6655	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,715.78930	2,718.395	17.01	0.6656	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			681.08930	664.095	17.01	0.3344	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			753.53050	734.997	16.99	0.3527	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,670.13050	2,673.397	16.99	0.6473	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			751.54240	733.042	16.99	0.3519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,678.14240	2,681.442	16.99	0.6481	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			749.56890	731.102	17.00	0.3511	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,686.16890	2,689.502	17.00	0.6489	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,894,952.80</b>	<b>12,000</b>	<b>2,256,582</b>
<b>Total \$ / R</b>												<b>135,053,019.40</b>	<b>22,997</b>	<b>3,391,155</b>
\$ / R	MAXI	On 18/06/2018	Foreign Exchange Future			12.10220		12.11810			0.0000	484,088.00	40	385
\$ / R	MAXI	On 17/09/2018	Foreign Exchange Future			12.23960		12.25650			0.0000	61,198.00	5	50

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	14/12/2018	Foreign Exchange Future			12.37260		12.39100			0.0000	0.00	0	28
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			12.64900		12.66830			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>545,286.00</b>	<b>45</b>	<b>463</b>
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			930.63420	822.042	16.57	0.0258	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			182,120.63420	183,602.042	16.57	0.9742	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			910.41400	804.213	16.58	0.0253	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			183,100.41400	184,584.213	16.58	0.9747	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			951.29000	840.260	16.56	0.0264	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			181,141.29000	182,620.260	16.56	0.9736	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			7,960.88940	7,356.776	16.56	0.1179	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			183,310.88940	184,396.776	16.56	0.8821	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			7,883.03370	7,282.842	16.57	0.1168	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			184,233.03370	185,322.842	16.57	0.8832	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			8,039.73330	7,431.508	16.54	0.1189	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			182,389.73330	183,471.508	16.54	0.8811	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,792.86990	7,327.962	17.84	0.0921	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			287,692.86990	289,067.962	17.84	0.9079	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,746.34500	7,283.779	17.85	0.0916	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			288,646.34500	290,023.779	17.85	0.9084	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,700.17060	7,240.099	17.87	0.0910	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			289,600.17060	290,980.099	17.87	0.9090	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			34,127.05710	32,868.731	16.35	0.2637	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			204,297.05710	204,968.731	16.35	0.7363	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			33,962.92350	32,707.805	16.36	0.2626	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			205,132.92350	205,807.806	16.36	0.7374	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			34,292.55860	33,031.014	16.34	0.2648	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			203,462.55860	204,131.014	16.34	0.7352	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>545,286.00</b>	<b>45</b>	<b>463</b>
£ / R	On 30/04/2018	Foreign Exchange Future			17.12930		17.12550			0.0000	0.00	0	9
£ / R	On 15/05/2018	Foreign Exchange Future			17.17510		17.17070			0.0000	0.00	0	11
£ / R	On 18/06/2018	Foreign Exchange Future			17.27410		17.26980			0.0000	8,723,420.50	505	187,577
£ / R	On 17/09/2018	Foreign Exchange Future			17.54170		17.53650			0.0000	8,770,850.00	500	18,494
£ / R	On 14/12/2018	Foreign Exchange Future			17.80190		17.79790			0.0000	0.00	0	5,393
£ / R	On 18/03/2019	Foreign Exchange Future			18.08470		18.08140			0.0000	0.00	0	3,129
£ / R	On 14/06/2019	Foreign Exchange Future			18.35440		18.34970			0.0000	0.00	0	5,465
<b>Total £ / R Future</b>											<b>17,494,270.50</b>	<b>1,005</b>	<b>220,078</b>
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			265.50820	249.101	12.79	0.5762	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			161.00820	148.401	12.79	0.4238	0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call			463.75240	454.675	12.77	0.6974	0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put			143.05240	129.575	12.77	0.3026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,069.80000	17,074.100	21.95	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.95	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			201.47000	193.832	14.45	0.2963	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			821.67000	809.732	14.45	0.7037	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			316.65320	308.845	13.86	0.4250	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			546.85320	534.745	13.86	0.5750	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,138.27160	3,133.238	17.79	0.9840	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			8.07160	7.338	17.79	0.0160	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			199.09530	191.474	14.46	0.2934	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			829.29530	817.374	14.46	0.7066	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			196.74640	189.142	14.48	0.2905	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			836.94640	825.042	14.48	0.7095	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			410.19100	401.429	14.89	0.3613	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,123.69100	1,109.729	14.89	0.6387	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			407.37140	398.617	14.90	0.3593	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,130.87140	1,116.917	14.90	0.6407	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			413.02450	404.254	14.88	0.3633	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,116.52450	1,102.554	14.88	0.6367	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			733.68140	722.788	14.77	0.4678	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,045.78140	1,030.888	14.77	0.5322	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			729.93600	719.045	14.78	0.4660	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,052.03600	1,037.145	14.78	0.5340	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			726.21350	715.314	14.79	0.4642	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,058.31350	1,043.414	14.79	0.5358	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			952.05770	940.645	14.87	0.4972	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,160.65770	1,145.945	14.87	0.5028	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			948.12060	936.703	14.87	0.4957	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,166.72060	1,152.003	14.87	0.5043	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			944.19130	932.776	14.88	0.4942	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,172.79130	1,158.076	14.88	0.5058	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,064.32180	1,053.226	14.86	0.4952	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,344.62180	1,328.826	14.86	0.5048	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,060.45730	1,049.363	14.87	0.4939	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,350.75730	1,334.963	14.87	0.5061	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,068.19930	1,057.109	14.86	0.4965	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,338.49930	1,322.709	14.86	0.5035	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>17,494,270.50</b>	<b>1,005</b>	<b>221,078</b>
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11221		0.11298			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11323		0.11400			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11349		0.11426			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11528		0.11607			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11734		0.11813			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12187		0.12266			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	26.55	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,702.40000	875,778.700	26.55	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,702.40000	882,778.700	26.55	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	26.55	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	26.55	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,702.40000	876,778.700	26.55	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	26.55	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,702.40000	877,778.700	26.55	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			15.80860	13.185	17.89	0.0389	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,615.80860	1,690.585	17.89	0.9611	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.78920	12.985	25.32	0.0285	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,614.78920	2,690.385	25.32	0.9715	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			117.84750	103.329	17.06	0.2241	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			717.84750	780.729	17.06	0.7759	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.98	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,574.30000	875,651.200	23.98	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.98	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,574.30000	822,651.200	23.98	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.98	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,574.30000	876,651.200	23.98	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.98	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,574.30000	877,651.200	23.98	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			154.94700	140.216	19.16	0.1867	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,548.14700	1,611.916	19.16	0.8133	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			79.51850	70.410	21.55	0.0970	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,472.71850	2,542.110	21.55	0.9030	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			358.26260	327.295	17.18	0.3827	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			751.46260	798.995	17.18	0.6173	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			587.12850	548.876	17.35	0.4656	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			773.72850	815.176	17.35	0.5344	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			321.24750	299.710	19.13	0.2830	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,507.84750	1,566.010	19.13	0.7170	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,052.13130	993.454	14.80	0.7231	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			238.73130	259.754	14.80	0.2769	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			710.57510	681.976	19.13	0.4175	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,444.17510	1,495.376	19.13	0.5825	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			537.49200	518.889	21.59	0.3169	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,271.09200	2,332.289	21.59	0.6831	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,061.75820	1,022.223	17.75	0.5700	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			795.35820	835.623	17.75	0.4300	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>8,296</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/04/2018	Foreign Exchange Future			14.82130		14.93090			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.89200		15.00220			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.97090		15.08180			0.0000	4,940,397.00	330	122,056
€ / R	On	17/09/2018	Foreign Exchange Future			15.25220		15.36470			0.0000	7,626,100.00	500	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.53160		15.64650			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.84320		15.96040			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.10080		16.21540			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>12,566,497.00</b>	<b>830</b>	<b>191,680</b>
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			363.28610	450.339	12.14	0.8462	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			54.18610	31.639	12.14	0.1538	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			226.74660	279.233	11.65	0.5523	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			248.94660	191.233	11.65	0.4477	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			137.33570	109.175	13.10	0.2298	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			49.79370	63.585	11.20	0.1636	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			831.59370	734.485	11.20	0.8364	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			25.33820	30.437	11.60	0.0870	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,084.71870	1,974.138	14.39	0.9899	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			2.91870	3.238	14.39	0.0101	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			266.32840	317.089	11.80	0.5052	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			348.12840	287.989	11.80	0.4948	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			685.53570	768.275	13.10	0.7702	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			44.42440	54.690	11.16	0.1455	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			77.14330	58.726	13.72	0.1354	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			995.34330	1,087.826	13.72	0.8646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			64.83360	84.528	11.28	0.2036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			746.63360	655.428	11.28	0.7964	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,097.13820	991.337	11.60	0.9130	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			23.02790	27.783	11.70	0.0800	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			37.41920	27.490	14.43	0.0690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,395.61920	1,496.590	14.43	0.9310	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,589.42430	1,480.252	12.90	0.9712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			7.62430	9.352	12.90	0.0288	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			876.22440	775.590	11.16	0.8545	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			13.48770	16.744	12.26	0.0500	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			241.77150	197.835	12.32	0.3731	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			409.97150	476.935	12.32	0.6269	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,548.31560	6,659.167	23.75	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.11560	0.067	23.75	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,134.82790	1,028.683	11.70	0.9200	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			577.74420	655.303	12.81	0.7236	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,468.91930	5,579.555	23.75	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.71930	0.455	23.75	0.0011	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,531.19590	3,641.802	20.15	0.9934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			2.99590	2.702	20.15	0.0066	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,345.28770	1,237.644	12.26	0.9500	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			167.02300	134.075	12.83	0.2728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			585.22300	663.175	12.83	0.7272	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			164.53730	131.981	12.85	0.2693	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			592.73730	671.081	12.85	0.7307	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			169.54420	136.203	12.81	0.2764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			297.12570	257.772	13.49	0.3104	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			932.42570	1,005.571	13.49	0.6896	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,267.64290	6,379.604	19.05	0.9968	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,889.38800	1,777.928	11.62	0.9489	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			24.68800	25.728	11.62	0.0511	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,210.28540	1,110.613	11.35	0.8284	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			95.58540	108.413	11.35	0.1716	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			114.94430	95.827	14.94	0.1325	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,550.90210	1,640.506	14.61	0.8245	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			155.60210	132.706	14.61	0.1755	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			337.65040	293.878	13.26	0.3457	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			822.95040	891.678	13.26	0.6543	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			113.87970	94.899	14.95	0.1314	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.39210	15.746	18.48	0.0236	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.34290	1.804	19.05	0.0032	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,213.69210	4,323.546	18.48	0.9764	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,859.17970	1,952.699	14.95	0.8686	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			112.82250	93.980	14.96	0.1303	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,868.12250	1,961.780	14.96	0.8697	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,850.24430	1,943.627	14.94	0.8675	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			168.34170	147.668	15.64	0.1510	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,401.84170	2,496.068	15.64	0.8490	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			167.34430	146.780	15.65	0.1502	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,410.84430	2,505.180	15.65	0.8498	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			166.35690	145.898	15.66	0.1493	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,419.85690	2,514.298	15.66	0.8507	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			926.62930	982.018	13.31	0.5339	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			744.52970	682.257	13.29	0.4698	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			914.12970	969.057	13.29	0.5302	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			740.76700	678.731	13.30	0.4680	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			920.36700	975.531	13.30	0.5320	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			737.02930	675.218	13.31	0.4661	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,372.94250	1,434.687	14.11	0.5906	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			715.30810	662.631	14.12	0.4080	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,379.90810	1,441.831	14.12	0.5920	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			721.39070	668.356	14.10	0.4108	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,365.99070	1,427.556	14.10	0.5892	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			718.34250	665.487	14.11	0.4094	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,507</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>												<b>12,566,497.00</b>	<b>830</b>	<b>799,187</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.39010		9.41550			0.0000	0.00	0	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.50290		9.52910			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.61470		9.64140			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.84890		9.87530			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>24,106</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,083.39510	1,106.737	13.76	0.9678	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			8.65930	6.660	13.80	0.0314	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,093.15930	1,116.560	13.80	0.9686	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			8.43020	6.487	13.83	0.0306	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,102.93020	1,126.387	13.83	0.9694	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			8.89510	6.837	13.76	0.0322	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,613.61150	1,636.949	14.43	0.9461	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			22.33990	19.515	14.44	0.0531	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,623.23990	1,646.615	14.44	0.9469	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			23.09040	20.188	14.41	0.0547	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,603.99040	1,627.288	14.41	0.9453	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			22.71150	19.849	14.43	0.0539	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			48.42890	44.175	15.07	0.0851	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,887.02890	1,909.475	15.07	0.9149	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			47.90880	43.695	15.08	0.0842	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,896.50880	1,918.995	15.08	0.9158	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			48.95540	44.661	15.05	0.0859	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,877.55540	1,899.961	15.05	0.9141	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			220.84070	209.326	13.92	0.2533	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,355.54070	1,370.426	13.92	0.7467	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			219.09600	207.646	13.93	0.2516	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,363.79600	1,378.746	13.93	0.7484	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			222.60000	211.024	13.91	0.2551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,347.30000	1,362.124	13.91	0.7449	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>0.00</b>	<b>0</b>	<b>24,106</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.61440		9.65910			0.0000	0.00	0	1,330
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.86300		9.91020			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,330</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			3.54500	2.380	12.33	0.0136	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,164.44500	1,207.980	12.33	0.9864	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			3.38230	2.264	12.33	0.0130	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,174.28230	1,217.864	12.33	0.9870	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			3.71460	2.501	12.33	0.0142	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,154.61460	1,198.101	12.33	0.9858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			650.66600	615.920	12.49	0.6692	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			220.46600	232.920	12.49	0.3308	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			644.47390	609.883	12.49	0.6654	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			224.27390	236.883	12.49	0.3346	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			656.89580	621.998	12.48	0.6730	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			216.69580	228.998	12.48	0.3270	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,330</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.63810		12.73490			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.88840		12.98660			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.13820		13.23860			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.63920		13.73940			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			12.47640	10.394	17.05	0.0298	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,817.57640	1,912.294	17.05	0.9702	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			12.36410	10.300	17.09	0.0295	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,827.46410	1,922.200	17.09	0.9705	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			12.59010	10.489	17.00	0.0302	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,807.69010	1,902.389	17.00	0.9698	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			50.16610	43.880	15.80	0.0760	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,103.56610	2,195.480	15.80	0.9240	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			49.64660	43.445	15.82	0.0753	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,113.04660	2,205.045	15.82	0.9247	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			50.69020	44.321	15.79	0.0767	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,094.09020	2,185.921	15.79	0.9233	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			565.78040	510.047	12.64	0.4998	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			537.18040	581.847	12.64	0.5002	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			561.20280	506.157	12.66	0.4969	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			542.60280	587.957	12.66	0.5031	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			570.39150	513.967	12.63	0.5026	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			531.79150	575.767	12.63	0.4974	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			488.62640	450.860	14.53	0.3424	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,469.22640	1,531.660	14.53	0.6576	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			486.37160	448.766	14.54	0.3410	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,476.97160	1,539.566	14.54	0.6590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			484.12960	446.688	14.56	0.3396	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,484.72960	1,547.488	14.56	0.6604	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			1.92240		1.92880			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93790		1.94500			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
CNH / R	On	14/12/2018	Foreign Exchange Future			1.95300		1.96070			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98360		1.99260			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			130.53410	111.340	12.95	0.1936	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,042.53410	1,087.340	12.95	0.8064	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			115.00740	97.255	13.08	0.1726	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,127.00740	1,173.255	13.08	0.8274	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			148.05600	127.334	12.83	0.2167	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			960.05600	1,003.334	12.83	0.7833	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,024.79130	2,077.257	14.25	0.8317	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			163.16890	145.659	14.36	0.1581	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,113.16890	2,166.659	14.36	0.8419	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			152.36880	135.835	14.48	0.1485	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,202.36880	2,256.835	14.48	0.8515	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			174.79130	156.257	14.25	0.1683	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,091.60930	1,031.936	12.63	0.6051	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			584.60930	601.937	12.63	0.3949	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,037.04610	978.974	12.67	0.5854	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			630.04610	648.974	12.67	0.4146	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,148.18320	1,086.954	12.59	0.6247	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			541.18320	556.954	12.59	0.3753	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,271.66260	1,212.114	13.39	0.5477	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,045.66260	1,076.114	13.39	0.4523	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,225.90290	1,167.680	13.44	0.5340	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,099.90290	1,131.680	13.44	0.4660	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,181.55280	1,124.649	13.48	0.5203	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,155.55280	1,188.649	13.48	0.4797	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			2.01200		2.02580			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05020		2.06440			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08900		2.10280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23930		2.25420			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	2.22	Call			50.35020	32.713	14.60	0.0616	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,992.35020	2,112.713	14.60	0.9384	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			44.46280	30.449	14.89	0.0569	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,086.46280	2,210.449	14.89	0.9431	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			56.99050	35.245	14.31	0.0667	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,898.99050	2,015.245	14.31	0.9333	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			109.53510	99.223	15.73	0.1025	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,965.53510	3,097.223	15.73	0.8975	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			100.94900	91.930	15.77	0.0960	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,056.94900	3,189.930	15.77	0.9040	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			92.97760	85.149	15.81	0.0898	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,148.97760	3,283.148	15.81	0.9102	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			829.36580	885.109	13.62	0.4623	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,011.10130	931.548	13.69	0.5207	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			883.10130	941.548	13.69	0.4793	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			966.56530	889.701	13.76	0.5040	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			938.56530	999.701	13.76	0.4960	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,057.36580	975.109	13.62	0.5377	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,968.20610	1,863.870	13.84	0.6471	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			826.20610	870.869	13.84	0.3529	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,913.00110	1,810.819	13.90	0.6352	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			871.00110	917.819	13.90	0.3648	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,859.75500	1,759.231	13.96	0.6233	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			917.75500	966.231	13.96	0.3767	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			1.54470		1.54750			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56560		1.56900			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.58500		1.58880			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67870		1.68270			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			18.07450	14.958	16.53	0.0354	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,143.07450	2,167.958	16.53	0.9646	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			15.60790	12.857	16.67	0.0307	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,240.60790	2,265.857	16.67	0.9693	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			20.94190	17.413	16.38	0.0407	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,045.94190	2,070.413	16.38	0.9593	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			67.04470	60.704	16.85	0.0805	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,777.04470	2,804.705	16.85	0.9195	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			62.11600	56.172	16.96	0.0750	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,872.11600	2,900.172	16.96	0.9250	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			56.95420	51.063	17.01	0.0690	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,966.95420	2,995.063	17.01	0.9310	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			806.87500	774.067	13.49	0.5562	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			618.87500	624.067	13.49	0.4438	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			760.84750	728.869	13.58	0.5335	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			672.84750	678.869	13.58	0.4665	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			855.24610	821.637	13.39	0.5791	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			567.24610	571.637	13.39	0.4209	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			806.45250	778.342	15.35	0.4202	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,579.45250	1,591.342	15.35	0.5798	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			777.57310	750.090	15.45	0.4079	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,650.57310	1,663.090	15.45	0.5921	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			836.51910	807.778	15.26	0.4328	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,509.51910	1,520.778	15.26	0.5672	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			0.11850		0.11840			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11780		0.11780			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11740		0.11710			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11550		0.11680			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			1.55440		1.56620			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57770		1.58970			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60040		1.61290			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64670		1.65920			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.92450		8.93510			0.0000	2,231,125.00	250	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.02620		9.03770			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.12670		9.13870			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65670		9.66780			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>2,231,125.00</b>	<b>250</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			14.79850	13.145	14.21	0.0578	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			919.69850	928.645	14.21	0.9422	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			14.36290	12.794	14.25	0.0564	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			929.26290	938.294	14.25	0.9436	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			15.24770	13.505	14.18	0.0593	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			910.14770	919.005	14.18	0.9407	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			75.00630	70.929	14.22	0.1652	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			967.30630	974.729	14.22	0.8348	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			73.85570	69.752	14.23	0.1628	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			976.15570	983.552	14.23	0.8372	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			76.17400	72.123	14.20	0.1675	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			958.47400	965.923	14.20	0.8325	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			500.63250	489.087	12.75	0.6069	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			281.93250	282.387	12.75	0.3931	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			495.17840	483.635	12.76	0.6027	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			286.47840	286.935	12.76	0.3973	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			489.76720	478.223	12.77	0.5986	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			291.06720	291.523	12.77	0.4014	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			475.71560	466.198	13.93	0.4590	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			727.91560	729.498	13.93	0.5410	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			472.25530	462.776	13.94	0.4565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			734.45530	736.076	13.94	0.5435	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			479.20090	469.648	13.92	0.4616	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			721.40090	722.948	13.92	0.5384	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>2,231,125.00</b>	<b>250</b>	<b>0</b>
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25470		1.25370			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26250		1.26010			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27040		1.26700			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33920		1.33550			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
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			663.00000	653.000		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			763.00000	753.000		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			563.00000	553.000		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			1,099.00000	1,075.000		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			1,199.00000	1,175.000		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			999.00000	975.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	4.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			30.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			170.00000	204.000		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			70.00000	104.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			155.00000	192.000		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			55.00000	92.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			255.00000	292.000		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>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On	18/06/2018	Foreign Exchange Future			1.42740		1.42510			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.43320		1.43080			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			1.23700		1.24460			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24610		1.25360			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			8.91160	0.11184	8.85140			0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.81150	0.11184	8.75220			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		0.11184	1,117.02630	1,434.198	14.92	0.5466	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put		0.11184	1,403.02630	1,118.198	14.92	0.4534	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call		0.11184	1,070.13510	1,377.420	14.87	0.5342	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put		0.11184	1,456.13510	1,161.420	14.87	0.4658	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call		0.11184	1,165.17710	1,492.190	14.97	0.5589	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put		0.11184	1,351.17710	1,076.190	14.97	0.4411	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put		0.11184	1,740.63000	1,402.373	14.70	0.5289	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call		0.11184	854.63000	1,118.373	14.70	0.4711	0.00	0	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call		0.11184	1,865.17570	2,135.393	14.83	0.4752	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put		0.11184	3,043.17570	2,720.393	14.83	0.5248	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call		0.11184	5,231.08140	5,702.045	17.20	0.7678	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put		0.11184	1,109.08140	987.045	17.20	0.2322	0.00	0	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call		0.11184	1,819.57670	2,085.364	14.79	0.4685	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put		0.11184	3,097.57670	2,770.364	14.79	0.5315	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call		0.11184	1,774.64470	2,036.017	14.76	0.4618	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put		0.11184	3,152.64470	2,821.017	14.76	0.5382	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			8.83190	0.11184	8.77190			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.67430	0.11184	8.61560			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		0.11184	2,840.38060	3,240.666	15.67	0.6214	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11184	1,821.38060	1,621.666	15.67	0.3786	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11184	2,778.60590	3,174.867	15.62	0.6151	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11184	1,859.60590	1,655.867	15.62	0.3849	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11184	2,902.81420	3,307.077	15.71	0.6277	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11184	1,783.81420	1,588.077	15.71	0.3723	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11184	1,666.24830	1,949.662	14.71	0.4711	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11184	2,847.24830	2,530.662	14.71	0.5289	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11184	3,703.36190	4,019.268	16.04	0.5534	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11184	3,547.36190	3,276.268	16.04	0.4466	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11184	3,648.34560	3,959.419	16.01	0.5491	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11184	3,592.34560	3,316.419	16.01	0.4509	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11184	3,593.75900	3,899.987	15.97	0.5447	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11184	3,637.75900	3,356.987	15.97	0.4553	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			9.23510		9.27810			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.36280		9.40580			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.48420		9.52880			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.06850		10.11230			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			19.13220	14.720	13.51	0.0646	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			841.03220	879.620	13.51	0.9354	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			18.55300	14.254	13.53	0.0627	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			850.45300	889.154	13.53	0.9373	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			19.72940	15.201	13.49	0.0664	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			831.62940	870.101	13.49	0.9336	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			120.57970	107.056	13.23	0.2344	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			724.77970	754.256	13.23	0.7656	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			124.29170	110.450	13.18	0.2407	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			708.49170	737.650	13.18	0.7593	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			122.42150	108.740	13.21	0.2375	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			716.62150	745.940	13.21	0.7625	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			462.46340	432.511	12.07	0.5682	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			303.66340	318.311	12.07	0.4318	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			457.32590	427.571	12.08	0.5639	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			308.52590	323.371	12.08	0.4361	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			467.64760	437.498	12.06	0.5725	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			298.84760	313.298	12.06	0.4275	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			622.03630	595.710	12.83	0.5501	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			499.73630	517.210	12.83	0.4499	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			617.49990	591.295	12.85	0.5472	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			505.19990	522.795	12.85	0.4528	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			612.99320	586.906	12.86	0.5444	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			510.69320	528.406	12.86	0.4556	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 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			2.90180		2.86920			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.85370		2.82220			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80680		2.77430			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.79440		2.77250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,120</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.80950	0.652	21.86	0.0075	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			791.60950	758.852	21.86	0.9925	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.81180	0.655	22.09	0.0075	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			801.61180	768.855	22.09	0.9925	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.80750	0.650	21.62	0.0076	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			781.60750	748.849	21.62	0.9924	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			3.57390	4.697	14.20	0.0444	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			541.37390	510.997	14.20	0.9556	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.63610	4.367	14.21	0.0417	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			551.43610	520.667	14.21	0.9583	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			3.51260	5.051	14.19	0.0474	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			531.31260	501.351	14.19	0.9526	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			52.74720	62.761	13.56	0.3256	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			248.44720	225.961	13.56	0.6744	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			50.57550	60.260	13.60	0.3154	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			256.27550	233.460	13.60	0.6846	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			55.00630	65.357	13.52	0.3361	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			240.70630	218.557	13.52	0.6639	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.03890	25.854	16.64	0.1137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			782.53890	761.454	16.64	0.8863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.61610	25.405	16.70	0.1118	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			792.11610	771.005	16.70	0.8882	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			25.47320	26.316	16.57	0.1158	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			772.97320	751.916	16.57	0.8842	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>12,120</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.24280		1.25000			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.22060		1.22740			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20080		1.20740			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.16440		1.17030			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									165 995 245.10	13,127	1,596,041
Total Options									1 894 952.80	12,000	3,076,289
Grand Total:									167,890,197.90	25,127	4,672,330