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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/01/2018 Foreign Exchange Future			12.33880		12.39930			0.0000	0.00	0	195
\$ / R On 08/01/2018 Foreign Exchange Future			12.34270		12.40500			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			12.34460		12.40690			0.0000	0.00	0	220
\$ / R On 10/01/2018 Foreign Exchange Future			12.34660		12.40880			0.0000	0.00	0	1,126
\$ / R On 12/01/2018 Foreign Exchange Future			12.35040		12.41260			0.0000	0.00	0	241
\$ / R On 15/01/2018 Foreign Exchange Future			12.35600		12.41830			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.35790		12.42020			0.0000	0.00	0	500
\$ / R On 18/01/2018 Foreign Exchange Future			12.36170		12.42390			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.36360		12.42580			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.37490		12.43710			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.38620		12.44840			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.38810		12.45030			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.38990		12.43300			0.0000	185,848.50	15	15
\$ / R On 06/02/2018 Foreign Exchange Future			12.39740		12.45960			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.40110		12.46330			0.0000	0.00	0	0
\$ / R On 12/02/2018 Foreign Exchange Future			12.40840		12.47060			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.41030		12.47240			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.41390		12.47610			0.0000	0.00	0	10
\$ / R On 16/02/2018 Foreign Exchange Future			12.41580		12.47790			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.43770		12.49990			0.0000	0.00	0	1,000
\$ / R On 01/03/2018 Foreign Exchange Future			12.43960		12.50170			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	02/03/2018	Foreign Exchange Future			12.44140		12.50360			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future			12.46480		12.52700			0.0000	0.00	0	5,397
\$ / R	On	19/03/2018	Foreign Exchange Future			12.47200		12.53420			0.0000	185,408,752.00	14,866	1,045,900
\$ / R	On	29/03/2018	Foreign Exchange Future			12.48980		12.55210			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.53630		12.59840			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.53810		12.60020			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.54700		12.60910			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.56310		12.62510			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.56670		12.62870			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.57200		12.63400			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.57380		12.63580			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.60240		12.66430			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.63450		12.69630			0.0000	6,696,285.00	530	173,975
\$ / R	On	29/06/2018	Foreign Exchange Future			12.65420		12.71590			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.65950		12.72120			0.0000	0.00	0	100
\$ / R	On	20/07/2018	Foreign Exchange Future			12.69120		12.75290			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.69820		12.76000			0.0000	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.70000		12.76180			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.71050		12.77230			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.72280		12.78460			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.73330		12.79520			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.76490		12.82690			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.79470		12.85690			0.0000	6,538,091.70	511	4,667
\$ / R	On	28/09/2018	Foreign Exchange Future			12.81400		12.87620			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.86070		12.92330			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.86760		12.93020			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.87100		12.93370			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.87960		12.94240			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.89340		12.95630			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.92260		12.98580			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.94160		13.00490			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.94670		13.01010			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.97600		13.03960			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.05590		13.12010			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.11640		13.18080			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.27790		13.34250			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.61170		13.67710			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.00010		14.06020			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.10040		14.15880			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.20500		14.26180			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>198,828,977.20</b>	<b>15,922</b>	<b>1,484,655</b>
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Put			1,500.71560	1,561.209	60.81	0.9999	0.00	0	0
\$ / R	On	04/01/2018	Foreign Exchange Option	13.90	Call			0.01560	0.009	60.81	0.0001	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Put			846.35250	907.784	23.17	0.9954	0.00	0	20,000
\$ / R	On	08/01/2018	Foreign Exchange Option	13.25	Call			1.35250	0.484	23.17	0.0046	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	08/01/2018	Foreign Exchange Option	12.50	Call			54.62690	31.576	15.34	0.2431	0.00	0	0
\$ / R	On	08/01/2018	Foreign Exchange Option	12.50	Put			149.62690	188.876	15.34	0.7569	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put			2,353.11770	2,415.419	37.90	0.9999	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call			0.01770	0.019	37.90	0.0001	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put			2,473.11360	2,535.426	40.31	0.9998	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call			0.01360	0.026	40.31	0.0002	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call			2.19540	1.200	22.36	0.0101	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put			795.29540	856.600	22.36	0.9899	0.00	0	2,000
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Put			1,811.20430	1,873.458	30.42	0.9996	0.00	0	0
\$ / R	On	10/01/2018	Foreign Exchange Option	14.22	Call			0.00430	0.058	30.42	0.0004	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,507.61830	1,569.845	25.85	0.9983	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.21830	0.245	25.85	0.0017	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			433.72900	488.492	15.42	0.9087	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Call			22.02900	14.492	15.42	0.0913	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			150.62550	183.241	13.86	0.6259	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			108.92550	79.241	13.86	0.3741	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,332.63340	1,394.624	22.13	0.9959	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.93340	0.624	22.13	0.0041	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			141.55090	105.156	13.56	0.4604	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			113.25090	139.156	13.56	0.5396	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			36.76090	24.697	14.95	0.1452	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			338.46090	388.697	14.95	0.8548	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,701.91490	1,764.147	23.68	0.9990	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.21490	0.147	23.68	0.0010	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			2.02710	1.459	20.65	0.0095	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,083.72710	1,145.459	20.65	0.9905	0.00	0	238
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,112.05770	1,173.638	20.37	0.9903	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			2.25770	1.538	20.37	0.0097	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,516.94540	1,578.774	21.37	0.9970	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.84540	0.474	21.37	0.0030	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.97520	0.555	21.25	0.0035	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,477.07520	1,538.855	21.25	0.9965	0.00	0	20,000
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,326.26790	1,387.678	20.64	0.9926	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			2.06790	1.278	20.64	0.0074	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,466.11110	1,527.366	20.40	0.9891	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			3.21110	2.266	20.40	0.0109	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			26.97640	20.657	17.01	0.0796	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			828.57640	884.457	17.01	0.9204	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			874.89840	931.594	17.12	0.9302	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			23.29840	17.795	17.12	0.0698	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			152.19620	177.221	13.90	0.4704	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			240.59620	203.421	13.90	0.5296	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			87.28800	70.453	15.64	0.2305	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			438.88800	484.253	15.64	0.7695	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,456.02710	1,517.229	18.98	0.9849	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			4.42710	3.429	18.98	0.0151	0.00	0	42,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			303.50090	260.469	13.55	0.6230	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			105.10090	124.269	13.55	0.3770	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			31.18720	23.952	16.90	0.0907	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			782.78720	837.752	16.90	0.9093	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			34.98330	26.940	16.81	0.1005	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			746.58330	800.740	16.81	0.8995	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,555.18440	1,616.553	19.40	0.9878	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			3.58440	2.753	19.40	0.0122	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			17.30460	13.166	17.35	0.0533	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			968.90460	1,026.966	17.35	0.9467	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,803.78190	1,865.439	20.46	0.9928	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			2.18190	1.639	20.46	0.0072	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			25.44440	19.463	17.05	0.0756	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			847.04440	903.263	17.05	0.9244	0.00	0	2,883
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,340.28940	3,402.221	27.99	0.9988	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.58940	0.321	27.99	0.0012	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,430.28390	3,492.210	28.50	0.9989	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.58390	0.310	28.50	0.0011	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,070.31490	3,132.264	26.45	0.9986	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.61490	0.364	26.45	0.0014	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			154.64390	128.515	14.74	0.3707	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			274.34390	310.415	14.74	0.6293	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,770.36360	2,832.334	24.75	0.9982	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.66360	0.434	24.75	0.0018	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			51.79700	40.592	16.53	0.1407	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			641.49700	692.492	16.53	0.8593	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			737.78460	791.289	16.72	0.8931	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			38.08460	29.389	16.72	0.1069	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			0.00000	222.701	14.23	0.5234	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			0.00000	182.601	14.23	0.4766	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			43.72250	34.789	16.76	0.1150	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			784.12250	837.389	16.76	0.8850	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,350.25250	1,410.171	18.26	0.9710	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			9.85250	7.571	18.26	0.0290	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			750.30910	802.399	16.75	0.8650	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			53.60910	43.499	16.75	0.1350	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			10.69760	8.309	18.58	0.0302	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,407.39760	1,467.209	18.58	0.9698	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,588.04750	2,649.994	22.95	0.9960	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			1.34750	1.094	22.95	0.0040	0.00	0	1,880
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,442.18510	1,501.801	18.56	0.9654	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			12.78510	10.201	18.56	0.0346	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			17.40090	13.997	18.14	0.0465	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,296.80090	1,355.597	18.14	0.9535	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,735.21910	1,795.677	19.37	0.9794	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			7.61910	5.977	19.37	0.0206	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,713.09290	1,773.420	19.31	0.9758	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			9.19290	7.320	19.31	0.0242	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,731.60520	1,791.818	19.36	0.9752	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			9.50520	7.618	19.36	0.0248	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,697.76280	1,757.282	18.88	0.9587	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			17.66280	14.982	18.88	0.0413	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,334.70410	1,391.549	18.08	0.9240	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			34.60410	29.249	18.08	0.0760	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,057.22810	1,111.059	17.36	0.8766	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			58.92810	50.659	17.36	0.1234	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			69.39440	59.845	17.11	0.1431	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			967.69440	1,020.245	17.11	0.8569	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			968.09960	1,020.607	17.13	0.8539	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			71.69960	62.007	17.13	0.1461	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,826.93390	1,886.220	18.77	0.9498	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			23.93390	21.020	18.77	0.0502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.75660	0.630	24.89	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,966.55660	5,028.630	24.89	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.74360	0.619	24.89	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,976.54360	5,038.619	24.89	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.76990	0.641	24.89	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			247.64440	224.203	15.16	0.3872	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			190.16440	211.959	13.89	0.3757	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			606.13720	649.739	15.74	0.6885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			190.33720	171.739	15.74	0.3115	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			4.78600	4.103	24.89	0.0090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,860.58600	3,922.103	24.89	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			463.44440	502.203	15.16	0.6128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			802.83690	850.520	16.42	0.7658	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			264.40290	239.618	15.01	0.4082	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			430.20290	467.618	15.01	0.5918	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			927.66290	977.938	16.81	0.8037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			111.86290	99.938	16.81	0.1963	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			474.36440	433.959	13.89	0.6243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			810.99440	858.863	16.44	0.7686	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,909.27770	1,968.404	18.74	0.9521	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			23.47770	20.404	18.74	0.0479	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,199.64070	1,254.020	17.61	0.8643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			73.84070	66.020	17.61	0.1357	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			137.03690	122.520	16.42	0.2342	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			19.46020	16.910	18.91	0.0403	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			88.99040	79.507	17.25	0.1604	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,074.79040	1,127.507	17.25	0.8396	0.00	0	7,200
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			548.81180	504.747	13.65	0.6845	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			144.61180	162.746	13.65	0.3155	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			135.19440	120.863	16.44	0.2314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			37.48560	32.638	18.31	0.0730	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,318.01180	1,372.527	17.84	0.8852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			62.21180	54.527	17.84	0.1148	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			116.49180	104.081	16.73	0.2034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			902.29180	952.081	16.73	0.7966	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,025.26020	2,084.910	18.91	0.9597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			30.61780	26.630	18.50	0.0609	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,529.57270	1,586.153	18.17	0.9161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			43.77270	38.153	18.17	0.0839	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			68.20830	60.739	17.74	0.1260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,254.00830	1,308.739	17.74	0.8740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,623.28560	1,680.638	18.31	0.9270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,409.29200	1,464.706	17.99	0.8997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,083.51690	2,143.396	19.00	0.9630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			17.71690	15.396	19.00	0.0370	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,235.83350	1,290.634	17.71	0.8706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			70.03350	62.634	17.71	0.1294	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,746.41780	1,804.630	18.50	0.9391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,492.36540	1,548.607	18.11	0.9113	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			57.75760	50.470	17.91	0.1073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,363.55760	1,418.470	17.91	0.8927	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			48.77210	42.549	18.07	0.0924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,464.57210	1,520.549	18.07	0.9076	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			53.49200	46.706	17.99	0.1003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,717.88380	1,775.910	18.46	0.9365	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			225.88730	204.238	15.36	0.3592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			511.68730	552.238	15.36	0.6408	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			50.29860	43.892	18.04	0.0949	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,446.09860	1,501.892	18.04	0.9051	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			46.56540	40.607	18.11	0.0887	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			6.87320	6.690	22.17	0.0155	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,576.31050	1,633.289	18.24	0.9217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			40.51050	35.289	18.24	0.0783	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,054.36810	2,114.135	18.96	0.9613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			18.56810	16.135	18.96	0.0387	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			32.08380	27.911	18.46	0.0635	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			22.75490	19.774	18.77	0.0465	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			13.16650	11.449	19.27	0.0282	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,268.96650	2,329.449	19.27	0.9718	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			15.63400	13.588	19.11	0.0330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,161.43400	2,221.588	19.11	0.9670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,042.67320	3,104.690	22.17	0.9845	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,698.89910	1,756.798	18.43	0.9347	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			35.22590	30.658	18.37	0.0691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,661.02590	1,718.658	18.37	0.9309	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,162.37000	3,224.410	22.69	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			6.57000	6.410	22.69	0.0146	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,928.55490	1,987.774	18.77	0.9535	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,986.51650	2,046.001	18.86	0.9573	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			21.04330	18.286	18.84	0.0433	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,976.84330	2,036.286	18.84	0.9567	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,005.87850	2,065.447	18.88	0.9585	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			20.07850	17.447	18.88	0.0415	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			33.09910	28.798	18.43	0.0653	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			238.63450	263.842	14.11	0.4313	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,272.23500	1,326.898	17.77	0.8773	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			66.43500	58.898	17.77	0.1227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,229.81440	2,290.184	19.21	0.9701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			14.01440	12.184	19.21	0.0299	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			20.71650	18.002	18.86	0.0427	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			64.70990	57.110	17.80	0.1195	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,376.89250	2,437.653	19.43	0.9759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			11.09250	9.653	19.43	0.0241	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			41.78680	36.409	18.21	0.0805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,557.58680	1,614.409	18.21	0.9195	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			412.83450	375.842	14.11	0.5687	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,145.77000	1,199.473	17.45	0.8542	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,426.06280	2,486.935	19.50	0.9776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			10.26280	8.935	19.50	0.0224	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			192.86170	174.042	15.71	0.3150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			598.66170	642.042	15.71	0.6850	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,290.50990	1,345.110	17.80	0.8805	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			11.80540	10.270	19.37	0.0255	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			133.37500	119.228	16.47	0.2288	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			819.17500	867.228	16.47	0.7712	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			313.11190	284.596	14.63	0.4662	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			348.91190	382.596	14.63	0.5338	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			79.97000	71.473	17.45	0.1458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			91.40860	81.664	17.19	0.1642	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,475.29630	2,536.688	19.71	0.9783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			9.49630	8.688	19.71	0.0217	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,938.20160	1,997.467	18.78	0.9541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			22.40160	19.467	18.78	0.0459	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,337.60540	2,398.270	19.37	0.9745	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			970.36480	1,021.410	16.94	0.8150	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,733.67410	2,795.613	20.83	0.9816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			7.87410	7.613	20.83	0.0184	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,510.94870	1,567.361	18.14	0.9137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			45.14870	39.362	18.14	0.0863	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,057.20860	1,109.664	17.19	0.8358	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			103.79930	118.170	13.39	0.2528	0.00	0	228,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,631.50020	3,693.607	24.71	0.9880	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			5.70020	5.607	24.71	0.0120	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			392.03490	356.284	14.19	0.5486	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			257.83490	284.284	14.19	0.4514	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			104.56480	93.410	16.94	0.1850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			843.86530	892.460	16.55	0.7791	0.00	0	45,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			51.87110	45.278	18.01	0.0976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,427.67110	1,483.278	18.01	0.9024	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			34.14580	29.714	18.40	0.0672	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,679.94580	1,737.714	18.40	0.9328	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			637.99930	590.170	13.39	0.7472	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			6.43260	6.283	22.95	0.0142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,471.74820	3,533.836	24.02	0.9872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			5.94820	5.836	24.02	0.0128	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,972.86940	3,034.871	21.87	0.9839	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			7.06940	6.871	21.87	0.0161	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			128.06530	114.460	16.55	0.2209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			953.22410	1,003.967	16.88	0.8106	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			162.51340	146.298	16.08	0.2722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			698.31340	744.298	16.08	0.7278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			343.63000	311.981	14.43	0.4994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			309.43000	339.981	14.43	0.5006	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,222.23260	3,284.283	22.95	0.9858	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			7.18880	6.982	21.70	0.0164	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,386.72110	2,447.505	19.44	0.9763	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			10.92110	9.505	19.44	0.0237	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,584.30320	2,646.192	20.19	0.9799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			8.50320	8.192	20.19	0.0201	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			107.42410	95.967	16.88	0.1894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,956.56990	5,018.641	24.89	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			885.48430	934.944	16.68	0.7918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			119.68430	106.944	16.68	0.2082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			178.19990	160.680	15.88	0.2946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			643.99990	688.680	15.88	0.7054	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,932.98880	2,994.982	21.70	0.9836	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,069.75970	2,129.956	18.54	0.9555	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			21.85970	19.756	18.54	0.0445	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,759.29590	1,815.579	18.31	0.8937	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			67.69590	61.879	18.31	0.1063	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,431.86840	2,491.136	19.42	0.9466	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			32.06840	29.237	19.42	0.0534	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,225.82680	3,286.405	21.08	0.9730	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			16.02680	14.505	21.08	0.0270	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,316.32030	1,369.204	17.46	0.8195	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			125.42030	116.204	17.46	0.1805	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,070.70450	3,130.923	20.58	0.9674	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			19.80450	17.923	20.58	0.0326	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,649.58120	2,709.301	19.79	0.9529	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			28.68120	26.301	19.79	0.0471	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			499.81500	535.649	14.90	0.5462	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			384.91500	358.749	14.90	0.4538	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			132.14690	122.369	17.48	0.1826	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,367.04690	1,419.269	17.48	0.8174	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,028.81750	3,088.494	20.23	0.9623	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			23.91750	21.594	20.23	0.0377	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,850.60880	1,906.793	18.36	0.8846	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			79.30880	73.493	18.36	0.1154	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			393.32020	366.792	14.88	0.4550	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			509.32020	544.792	14.88	0.5450	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,148.85050	3,208.525	20.21	0.9645	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			22.85050	20.525	20.21	0.0355	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,940.45700	1,997.363	18.46	0.8915	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			74.45700	69.363	18.46	0.1085	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,756.16230	1,811.680	18.14	0.8697	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			91.96230	85.480	18.14	0.1303	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,310.75170	1,361.838	17.18	0.7809	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			175.05170	164.238	17.18	0.2191	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,251.32040	3,310.894	19.83	0.9618	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			25.62040	23.294	19.83	0.0382	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,806.56130	2,865.200	19.52	0.9414	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			40.86130	37.600	19.52	0.0586	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			372.49160	350.509	15.43	0.3978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			726.19160	766.009	15.43	0.6022	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,698.92680	3,759.333	18.85	0.9761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			15.22680	13.833	18.85	0.0239	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			388.14670	365.238	15.32	0.4112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			691.84670	730.738	15.32	0.5888	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,484.21150	2,542.129	19.09	0.9075	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			70.51150	66.629	19.09	0.0925	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			231.09970	217.755	16.68	0.2661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,174.79970	1,223.255	16.68	0.7339	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,512.59000	2,570.611	19.14	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			68.89000	65.111	19.14	0.0906	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			587.85630	553.691	14.30	0.5632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			391.55630	419.191	14.30	0.4368	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,727.49270	1,666.552	13.71	0.9388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			31.19270	32.052	13.71	0.0612	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			220.43930	207.756	16.81	0.2554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,224.13930	1,273.256	16.81	0.7446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			877.73210	831.652	13.41	0.7307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			181.43210	197.152	13.41	0.2693	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			401.15480	377.482	15.23	0.4222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			664.85480	702.981	15.23	0.5778	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,259.38280	1,204.389	12.64	0.8742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			63.08280	69.889	12.64	0.1258	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			476.98100	449.044	14.79	0.4835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			530.68100	564.544	14.79	0.5165	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,850.82170	2,909.002	19.13	0.9357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			47.12170	43.502	19.13	0.0643	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,110.51280	2,166.719	18.48	0.8766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			96.81280	91.219	18.48	0.1234	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			303.50810	285.770	15.96	0.3361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			907.20810	951.270	15.96	0.6639	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,203.03800	2,259.731	18.63	0.8853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			89.33800	84.231	18.63	0.1147	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			337.52520	317.663	15.68	0.3671	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			811.22520	853.163	15.68	0.6329	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			638.45780	601.942	14.13	0.5965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			342.15780	367.442	14.13	0.4035	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,836.28380	3,896.968	18.83	0.9797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			12.58380	11.468	18.83	0.0203	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,806.79000	3,867.421	18.83	0.9790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			13.09000	11.921	18.83	0.0210	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			323.98690	304.963	15.79	0.3549	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			847.68690	890.463	15.79	0.6451	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,879.14780	2,937.435	19.12	0.9377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			45.44780	41.935	19.12	0.0623	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			266.70220	251.193	16.30	0.3012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,030.40220	1,076.693	16.30	0.6988	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,484.16710	3,544.174	18.92	0.9689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			20.46710	18.674	18.92	0.0311	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			262.45980	247.205	16.34	0.2971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,046.15980	1,092.705	16.34	0.7029	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,687.72050	4,749.133	18.83	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			4.02050	3.633	18.83	0.0072	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			174.16450	163.642	17.39	0.2070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,477.86450	1,529.142	17.39	0.7930	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,784.93930	2,842.857	19.16	0.9309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			51.23930	47.357	19.16	0.0691	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			199.20830	187.846	17.08	0.2336	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,332.90830	1,383.346	17.08	0.7664	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,728.31490	3,788.770	18.84	0.9769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			14.61490	13.270	18.84	0.0231	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			160.10640	150.463	17.54	0.1925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,563.80640	1,615.963	17.54	0.8075	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			197.67560	186.408	17.10	0.2320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,341.37560	1,391.908	17.10	0.7680	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,310.41970	4,371.595	18.83	0.9885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			6.71970	6.095	18.83	0.0115	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,588.30880	4,649.669	18.83	0.9919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			4.60880	4.169	18.83	0.0081	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			721.13250	681.074	13.86	0.6471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			274.83250	296.574	13.86	0.3529	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			211.98140	199.822	16.91	0.2468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,265.68140	1,315.322	16.91	0.7532	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,518.76820	4,580.088	18.83	0.9911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			5.06820	4.588	18.83	0.0089	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			141.22550	132.774	17.77	0.1725	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,694.92550	1,748.274	17.77	0.8275	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			715.36370	675.541	13.88	0.6437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			279.06370	301.041	13.88	0.3563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			188.75560	178.045	17.23	0.2226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,392.45560	1,443.545	17.23	0.7774	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,964.34350	4,025.187	18.83	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			10.64350	9.687	18.83	0.0174	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			202.31750	190.761	17.04	0.2368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,316.01750	1,366.261	17.04	0.7632	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,231.17310	4,292.283	18.83	0.9873	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			7.47310	6.783	18.83	0.0127	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,945.76160	2,000.981	18.20	0.8594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			112.06160	105.481	18.20	0.1406	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			258.29170	243.291	16.38	0.2931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,061.99170	1,108.791	16.38	0.7069	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			203.89430	192.236	17.02	0.2384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,307.59430	1,357.736	17.02	0.7616	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,663.42210	2,720.813	19.20	0.9213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			59.72210	55.313	19.20	0.0787	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			799.50900	756.419	13.63	0.6909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			223.20900	241.919	13.63	0.3091	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,126.68810	3,185.803	19.04	0.9527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			32.98810	30.303	19.04	0.0473	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,588.46450	2,646.265	19.22	0.9149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			64.76450	60.766	19.22	0.0851	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			63.29220	58.669	19.21	0.0827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,616.99220	2,674.169	19.21	0.9173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			692.65790	653.779	13.95	0.6302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			296.35790	319.279	13.95	0.3698	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,853.73450	7,915.530	18.83	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03450	0.030	18.83	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,380.54240	2,438.049	18.92	0.8999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			76.84240	72.549	18.92	0.1001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			329.33420	309.978	15.75	0.3597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			833.03420	875.478	15.75	0.6403	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.58040	2.325	18.83	0.0048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,006.28040	5,067.825	18.83	0.9952	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	17.71	Call			2.54450	2.292	18.83	0.0047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,016.24450	5,077.792	18.83	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.61680	2.358	18.83	0.0048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,996.31680	5,057.858	18.83	0.9952	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,306.78580	1,356.359	16.97	0.7500	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			222.68580	210.559	16.97	0.2500	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,415.80090	3,476.198	19.61	0.9550	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			31.70090	30.398	19.61	0.0450	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,955.02150	3,013.985	19.37	0.9324	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			50.92150	48.186	19.37	0.0676	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,457.40210	1,507.767	17.26	0.7758	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			198.60210	187.267	17.26	0.2242	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,304.54650	1,353.468	16.85	0.7300	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			257.44650	244.668	16.85	0.2700	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			166.61010	157.698	17.86	0.1824	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,856.61010	1,909.498	17.86	0.8176	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,240.07890	3,299.904	20.00	0.9269	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			60.07890	58.104	20.00	0.0731	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,631.18610	1,682.066	17.48	0.7850	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			201.18610	190.266	17.48	0.2150	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,029.43370	3,088.527	19.69	0.9168	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			69.43370	66.727	19.69	0.0832	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,716.88190	1,768.555	17.63	0.7971	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			188.68190	178.555	17.63	0.2029	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,303.46990	1,352.045	16.80	0.7202	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			275.76990	262.545	16.80	0.2798	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,601.26730	3,661.775	20.65	0.9359	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			53.56730	52.275	20.65	0.0641	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,119.33870	3,178.559	19.88	0.9162	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			71.63870	69.059	19.88	0.0838	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,351.66290	1,400.695	16.88	0.7239	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,458.45020	3,519.620	20.49	0.9260	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			63.05020	62.420	20.49	0.0740	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			335.59880	359.467	13.98	0.3621	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			800.19880	762.266	13.98	0.6379	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			276.26290	263.495	16.88	0.2761	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,997.44410	2,050.757	18.00	0.8197	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			172.64410	164.057	18.00	0.1803	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,300.57410	1,347.612	16.63	0.6952	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			327.47410	312.512	16.63	0.3048	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,814.19550	3,873.672	21.09	0.9251	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			71.09550	68.572	21.09	0.0749	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,312.22630	3,370.788	20.17	0.9063	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			89.12630	85.688	20.17	0.0937	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			638.08470	608.368	14.82	0.5110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			631.18470	663.668	14.82	0.4890	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	11.00	Call			1,909.42340	1,849.853	13.40	0.9193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			52.52340	55.153	13.40	0.0807	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,443.02770	2,497.530	18.48	0.8432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			159.92770	152.230	18.48	0.1568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			796.65040	760.390	14.22	0.6006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			439.75040	465.690	14.22	0.3994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,381.66780	3,439.705	20.16	0.9012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			98.56780	94.405	20.16	0.0988	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,219.13370	3,276.799	19.86	0.8937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			106.03370	101.499	19.86	0.1063	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,285.96110	3,343.786	19.99	0.8969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			102.86110	98.486	19.99	0.1031	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			595.26660	567.386	15.01	0.4845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			698.36660	732.686	15.01	0.5155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,181.11500	1,225.323	16.24	0.6579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			388.01500	370.023	16.24	0.3421	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			369.93270	352.832	16.39	0.3284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,243.03270	1,288.132	16.39	0.6716	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			743.15820	708.963	14.41	0.5717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			496.25820	524.263	14.41	0.4283	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			463.19960	441.388	15.72	0.3967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			966.29960	1,006.688	15.72	0.6033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,324.21080	3,382.123	20.06	0.8986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			101.11080	96.823	20.06	0.1014	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			724.55650	691.104	14.47	0.5613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			517.65650	546.404	14.47	0.4387	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			496.07680	472.702	15.52	0.4194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			889.17680	928.002	15.52	0.5806	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,525.71080	3,584.046	20.43	0.9071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			92.61080	88.746	20.43	0.0929	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,225.22920	4,283.727	21.06	0.9365	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			62.12920	58.427	21.06	0.0635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			187.17650	178.146	18.12	0.1807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,200.27650	2,253.446	18.12	0.8193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			189.40230	180.262	18.09	0.1826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,182.50230	2,235.562	18.09	0.8174	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,265.38570	1,214.853	13.13	0.7962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			158.48570	170.153	13.13	0.2038	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			188.28560	179.200	18.10	0.1816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,191.38560	2,244.500	18.10	0.8184	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,297.48500	1,342.943	16.49	0.6751	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			373.68500	356.943	16.49	0.3249	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,005.77150	4,063.364	21.07	0.9207	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			81.97150	77.364	21.07	0.0793	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,477.85180	3,535.887	20.35	0.8989	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			104.05180	99.887	20.35	0.1011	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,853.83560	1,903.813	17.43	0.7527	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			287.13560	274.513	17.43	0.2473	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,345.03030	2,398.389	18.15	0.8093	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			215.23030	205.988	18.15	0.1907	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,294.20570	1,338.867	16.35	0.6536	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			427.90570	409.867	16.35	0.3464	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,179.52850	4,236.769	20.92	0.9156	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			93.22850	87.769	20.92	0.0844	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,654.88070	3,715.990	20.51	0.8908	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			118.58070	116.990	20.51	0.1092	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			222.60170	236.541	13.37	0.2396	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,265.00170	1,216.141	13.37	0.7604	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			422.10070	404.461	16.42	0.3399	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,339.70070	1,384.861	16.42	0.6601	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,976.96980	4,034.869	20.88	0.9027	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			109.36980	104.469	20.88	0.0973	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,161.77400	2,213.499	17.81	0.7813	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			258.07400	246.899	17.81	0.2187	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,291.40600	1,335.448	16.24	0.6358	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			477.20600	458.048	16.24	0.3642	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,420.92340	4,477.433	20.73	0.9165	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			96.72340	90.033	20.73	0.0835	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,846.78740	3,907.168	20.64	0.8861	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			132.58740	129.768	20.64	0.1139	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,885.05980	2,940.667	18.79	0.8335	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			199.95980	192.267	18.79	0.1665	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,178.77400	1,220.979	15.96	0.6055	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			533.67400	512.579	15.96	0.3945	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			268.72780	257.540	17.94	0.2167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,328.62780	2,380.840	17.94	0.7833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			267.45460	256.315	17.95	0.2158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,337.35460	2,389.615	17.95	0.7842	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,340.71640	4,398.255	20.73	0.9067	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			110.81640	104.955	20.73	0.0933	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			771.51120	741.162	14.90	0.5260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			721.41120	754.462	14.90	0.4740	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			266.18870	255.100	17.97	0.2149	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,346.08870	2,398.400	17.97	0.7851	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,287.65030	1,331.042	16.13	0.6190	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			527.25030	507.042	16.13	0.3810	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,641.00040	4,698.974	20.62	0.9156	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			100.60040	94.974	20.62	0.0844	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,036.64160	4,093.388	20.62	0.8835	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			146.24160	139.388	20.62	0.1165	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,331.96310	2,383.108	18.00	0.7490	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			352.06310	339.008	18.00	0.2510	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			370.86790	358.540	18.29	0.2512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,500.06790	2,552.140	18.29	0.7488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			612.92730	591.241	16.67	0.3879	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,482.12730	1,524.841	16.67	0.6121	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			369.45520	357.193	18.30	0.2504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,508.65520	2,560.793	18.30	0.7496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			368.04940	355.848	18.32	0.2495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,517.24940	2,569.449	18.32	0.7505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			691.28190	669.098	17.18	0.3885	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,728.78190	1,771.198	17.18	0.6115	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			696.14450	673.773	17.15	0.3909	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,713.64450	1,755.873	17.15	0.6091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			693.71090	671.430	17.16	0.3897	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,721.21090	1,763.530	17.16	0.6103	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			679.18960	661.871	18.63	0.3266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,822.08960	2,870.171	18.63	0.6734	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			682.66530	665.210	18.61	0.3281	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,805.56530	2,853.510	18.61	0.6719	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,551.47390	6,613.381	21.35	0.8738	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			228.57390	225.081	21.35	0.1262	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			680.92430	663.541	18.62	0.3274	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,813.82430	2,861.840	18.62	0.6726	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,123.84010	1,102.811	17.94	0.4409	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,243.64010	2,282.711	17.94	0.5591	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,129.08940	1,107.910	17.92	0.4426	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,228.88940	2,267.810	17.92	0.5574	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,126.46500	1,105.352	17.93	0.4418	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,236.26500	2,275.252	17.93	0.5582	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,368.07020	2,407.657	18.10	0.5605	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,156.87020	1,138.057	18.10	0.4395	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,244.96120	1,226.573	18.07	0.4543	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,343.16120	2,381.573	18.07	0.5457	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,250.34260	1,231.803	18.06	0.4559	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,328.54260	2,366.803	18.06	0.5441	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,247.65260	1,229.184	18.06	0.4551	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,335.85260	2,374.184	18.06	0.5449	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,622,292</b>
<b>Total \$ / R</b>												<b>198,828,977.20</b>	<b>15,922</b>	<b>5,106,947</b>
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.47200		12.53420			0.0000	461,464.00	37	544
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.63450		12.69630			0.0000	63,172.50	5	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.79470		12.85690			0.0000	63,973.50	5	5
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.94670		13.01010			0.0000	0.00	0	0
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.27790		13.34250			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>588,610.00</b>	<b>47</b>	<b>596</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call		6,820.82760	6,073.912	17.74	0.1260		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put		125,400.82760	130,873.912	17.74	0.8740		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		6,731.47850	5,981.111	17.76	0.1243		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		126,311.47850	131,781.111	17.76	0.8757		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		6,911.44570	6,167.975	17.73	0.1277		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		124,491.44570	129,967.975	17.73	0.8723		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		18,446.83980	17,358.917	17.28	0.2178		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		141,816.83980	146,908.917	17.28	0.7822		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		18,306.62800	17,213.073	17.29	0.2163		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		142,676.62800	147,763.073	17.29	0.7837		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		18,588.56500	17,506.059	17.26	0.2194		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		140,958.56500	146,056.059	17.26	0.7806		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		31,401.62460	29,972.776	16.90	0.2848		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		146,711.62460	151,502.776	16.90	0.7152		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		31,221.78140	29,801.758	16.92	0.2833		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		147,531.78140	152,331.758	16.92	0.7167		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		31,583.10140	30,144.999	16.89	0.2862		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		145,893.10140	150,674.999	16.89	0.7138		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		245,144.71930	250,434.674	18.12	0.7958		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		25,391.74680	24,332.395	18.09	0.2060		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		243,381.74680	248,662.395	18.09	0.7940		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		25,272.89390	24,218.029	18.10	0.2051		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		244,262.89390	249,548.029	18.10	0.7949		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		25,154.71930	24,104.674	18.12	0.2042		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		69,371.09080	67,143.012	17.16	0.3897		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		172,121.09080	176,353.012	17.16	0.6103		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		69,128.19330	66,909.746	17.18	0.3885		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		172,878.19330	177,119.746	17.18	0.6115		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		69,614.45160	67,377.332	17.15	0.3909		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		171,364.45160	175,587.332	17.15	0.6091		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>588,610.00</b>	<b>47</b>	<b>596</b>
£ / R	On	31/01/2018	Foreign Exchange Future			16.77330	16.87940		0.0000		0.00	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future			16.86200	16.96730		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.90490	17.01030		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.91730	17.02280		0.0000		8,458,650.00	500	205,657	
£ / R	On	18/06/2018	Foreign Exchange Future			17.19490	17.30050		0.0000		1,719,490.00	100	7,460	
£ / R	On	17/09/2018	Foreign Exchange Future			17.47460	17.58090		0.0000		0.00	0	4,164	
£ / R	On	14/12/2018	Foreign Exchange Future			17.74610	17.85440		0.0000		0.00	0	886	
£ / R	On	14/06/2019	Foreign Exchange Future			18.33790	18.44720		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>10,178,140.00</b>	<b>600</b>	<b>218,232</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			6.42390	6.267	20.47	0.0185	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,037.02390	2,142.967	20.47	0.9815	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			28.00430	23.878	19.32	0.0462	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,290.70430	2,391.878	19.32	0.9538	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,094.24730	2,193.660	18.69	0.9205	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			54.54730	48.560	18.69	0.0795	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			393.79410	352.625	15.85	0.4165	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			590.99410	655.325	15.85	0.5835	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			390.02860	349.211	15.87	0.4134	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			597.22860	661.911	15.87	0.5866	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			397.58750	356.069	15.84	0.4195	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			584.78750	648.769	15.84	0.5805	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			484.72070	435.512	15.52	0.4864	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			461.92070	518.212	15.52	0.5136	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,136.04380	3,240.922	20.16	0.9688	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			18.84380	18.222	20.16	0.0312	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,040.36180	2,139.167	18.46	0.9108	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			63.16180	56.467	18.46	0.0892	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			505.16790	469.753	16.35	0.3786	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,104.66790	1,174.853	16.35	0.6214	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			502.02520	466.832	16.36	0.3767	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,111.52520	1,181.932	16.36	0.6233	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			508.32860	472.694	16.34	0.3804	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,097.82860	1,167.794	16.34	0.6196	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			646.41870	601.569	15.95	0.4563	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			845.91870	906.669	15.95	0.5437	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,203.63000	3,301.707	18.76	0.9011	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			104.13000	96.607	18.76	0.0989	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			664.71730	626.553	16.22	0.3993	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,343.81730	1,411.953	16.22	0.6007	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			671.17330	632.660	16.20	0.4023	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,330.27330	1,398.060	16.20	0.5977	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			667.93800	629.597	16.21	0.4008	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,337.03800	1,404.997	16.21	0.5992	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,231.63810	1,292.439	15.85	0.5218	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			972.14740	924.827	15.86	0.4768	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,237.74740	1,298.727	15.86	0.5232	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			968.27070	921.128	15.86	0.4754	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,243.87070	1,305.028	15.86	0.5246	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			976.03810	928.539	15.85	0.4782	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,306.53540	1,252.831	15.81	0.5036	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,499.33540	1,554.931	15.81	0.4964	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,314.51060	1,260.503	15.79	0.5058	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,487.31060	1,542.603	15.79	0.4942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,310.51290	1,256.662	15.80	0.5047	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,493.31290	1,548.762	15.80	0.4953	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>10,178,140.00</b>	<b>600</b>	<b>221,732</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11154		0.11211			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11360		0.11417			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11572		0.11630			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12561		0.12624			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			128.06080	114.601	19.33	0.2146	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			917.36080	960.801	19.33	0.7854	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			31.53830	25.897	20.97	0.0590	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,820.83830	1,872.097	20.97	0.9410	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			449.96550	412.780	16.49	0.5883	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			239.26550	258.980	16.49	0.4117	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			159.57660	148.095	20.58	0.1835	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,742.67660	1,788.195	20.58	0.8165	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			88.94210	80.569	23.02	0.1023	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,672.04210	2,720.669	23.02	0.8977	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			346.32100	324.999	18.82	0.3562	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			929.42100	965.099	18.82	0.6438	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,369.50000	1,427.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,369.50000	2,427.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			369.50000	427.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,088.65930	1,052.527	20.62	0.4941	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,464.15930	1,491.127	20.62	0.5059	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			874.31900	845.700	22.92	0.3990	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,249.81900	2,284.300	22.92	0.6010	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,482.22590	1,439.327	19.35	0.6228	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			857.72590	877.927	19.35	0.3772	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>115</b>
€ / R	On	30/01/2018	Foreign Exchange Future			14.89060		14.99430			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.90540		15.00890			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.95370		15.05580			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.99370		15.09590			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.04110		15.14350			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.05400		15.15640			0.0000	14,361,516.00	954	94,457

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			15.08590		15.18860			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.34230		15.44510			0.0000	0.00	0	6,965
€ / R	On	17/09/2018	Foreign Exchange Future			15.63730		15.74060			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.92640		16.03210			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.54960		16.66270			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>14,361,516.00</b>	<b>954</b>	<b>261,522</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,028.22690	1,125.628	16.54	0.9424	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			22.52690	16.228	16.54	0.0576	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			11.12190	11.853	13.84	0.0491	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1,020.02190	917.253	13.84	0.9509	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			830.83600	923.728	15.88	0.9037	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			39.73600	29.128	15.88	0.0963	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,499.28080	1,601.059	18.22	0.9767	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			8.18080	6.459	18.22	0.0233	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,062.13670	1,151.916	15.75	0.9040	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			47.93670	35.616	15.75	0.0960	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,360.14830	1,452.615	16.38	0.9154	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			46.04830	36.314	16.38	0.0846	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,902.80710	1,999.279	17.66	0.9383	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			36.30710	30.379	17.66	0.0617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			39.75910	45.542	13.05	0.1044	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,196.15910	1,099.542	13.05	0.8956	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,884.99990	1,980.861	17.54	0.9318	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			41.39990	34.861	17.54	0.0682	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			424.87240	372.329	13.61	0.5140	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			318.47240	368.329	13.61	0.4860	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			400.85090	351.556	13.72	0.4928	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			344.45090	397.556	13.72	0.5072	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,163.28430	2,061.494	15.81	0.9814	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			6.88430	7.494	15.81	0.0186	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			532.20590	470.400	13.29	0.6013	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			225.80590	266.400	13.29	0.3987	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,420.19690	1,511.016	16.68	0.8801	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			76.59690	65.016	16.68	0.1199	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			87.44010	74.419	16.47	0.1353	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,321.04010	1,410.419	16.47	0.8647	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			526.40410	465.066	13.30	0.5969	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			230.00410	271.066	13.30	0.4031	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			520.65100	459.775	13.32	0.5925	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			234.25100	275.775	13.32	0.4075	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,064.25170	2,160.664	17.70	0.9332	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			42.85170	36.564	17.70	0.0668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			605.91550	665.296	14.06	0.5241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			547.05000	503.910	14.08	0.4733	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			611.95000	671.610	14.08	0.5267	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			599.91260	659.008	14.04	0.5215	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,498.69030	1,410.267	12.01	0.8774	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			63.59030	77.967	12.01	0.1226	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,467.77580	2,366.235	14.31	0.9612	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			22.67580	23.934	14.31	0.0388	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			551.01550	507.596	14.06	0.4759	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			105.88550	126.034	12.33	0.1762	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			383.48880	352.552	14.89	0.3565	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			938.38880	1,010.252	14.89	0.6435	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,190.58320	6,292.820	20.43	0.9923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.68320	5.120	20.43	0.0077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			555.01260	511.308	14.04	0.4785	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			57.95900	71.461	11.95	0.1146	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			279.59570	256.806	15.61	0.2730	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,274.49570	1,354.506	15.61	0.7270	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,223.76440	3,321.727	18.41	0.9323	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			58.86440	54.027	18.41	0.0677	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,300.98550	1,218.334	12.33	0.8238	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			42.72440	45.888	11.89	0.0797	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			662.16790	609.903	13.67	0.5444	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			467.06790	517.603	13.67	0.4556	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,121.32250	5,222.570	20.43	0.9800	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			16.42250	14.870	20.43	0.0200	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,533.05900	1,443.761	11.95	0.8854	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,737.82440	1,638.188	11.89	0.9203	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			635.47540	594.875	14.41	0.4486	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			894.87540	957.575	14.41	0.5514	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,935.45050	6,032.818	20.87	0.9612	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			350.08800	328.341	15.98	0.2728	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,711.28870	1,792.719	15.96	0.7260	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			799.90130	859.290	14.20	0.5214	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,936.80660	4,033.576	19.44	0.9016	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			117.40660	110.876	19.44	0.0984	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,635.85450	1,550.219	12.55	0.8251	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			145.25450	162.919	12.55	0.1749	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			46.05050	40.118	20.87	0.0388	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			690.50130	646.590	14.20	0.4786	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,719.48800	1,801.041	15.98	0.7272	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			348.29810	326.673	15.99	0.2716	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,727.69810	1,809.373	15.99	0.7284	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			351.88870	330.019	15.96	0.2740	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			386.57890	365.728	16.37	0.2586	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,234.47890	2,319.329	16.37	0.7414	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			384.98130	364.224	16.38	0.2577	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,242.88130	2,327.824	16.38	0.7423	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			383.39170	362.727	16.39	0.2568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,251.29170	2,336.327	16.39	0.7432	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,116.89190	1,053.224	15.14	0.4929	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,334.19190	1,383.624	15.14	0.5071	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,124.06190	1,060.081	15.12	0.4954	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,321.36190	1,370.481	15.12	0.5046	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,120.47040	1,056.646	15.13	0.4942	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,327.77040	1,377.046	15.13	0.5058	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>895,249</b>
<b>Total € / R</b>												<b>14,361,516.00</b>	<b>954</b>	<b>1,156,771</b>
AUS / R	On	15/01/2018	Foreign Exchange Future			9.68310		9.71300			0.0000	0.00	0	5
AUS / R	On	28/02/2018	Foreign Exchange Future			9.74600		9.77570			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			9.77260		9.80210			0.0000	615,673.80	63	17,799
AUS / R	On	18/06/2018	Foreign Exchange Future			9.89920		9.92770			0.0000	0.00	0	5,012
AUS / R	On	17/09/2018	Foreign Exchange Future			10.02610		10.05330			0.0000	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Future			10.14620		10.17390			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.40680		10.43310			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>615,673.80</b>	<b>63</b>	<b>33,674</b>
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			968.11800	997.876	22.13	0.9923	0.00	0	0
AUS / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			1.11800	0.977	22.13	0.0077	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			804.61310	830.666	15.35	0.9012	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			30.31310	26.666	15.35	0.0988	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			358.41320	377.828	13.86	0.6311	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			157.42260	147.518	13.89	0.3633	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			365.32260	384.918	13.89	0.6367	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			163.66080	153.393	13.83	0.3746	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			351.56080	370.793	13.83	0.6254	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			160.51320	150.428	13.86	0.3689	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			176.62710	169.791	14.61	0.2915	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			748.92710	770.591	14.61	0.7085	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			174.48300	167.719	14.63	0.2886	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			756.78300	778.519	14.63	0.7114	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			178.79820	171.889	14.58	0.2945	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			741.09820	762.689	14.58	0.7055	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,232.74750	1,254.529	15.29	0.7712	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			164.46760	159.096	15.31	0.2269	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,241.16760	1,262.996	15.31	0.7731	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			167.64570	162.178	15.28	0.2306	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,224.34570	1,246.078	15.28	0.7694	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			166.04750	160.629	15.29	0.2288	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			192.32720	187.543	15.41	0.2285	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,488.42720	1,511.343	15.41	0.7715	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			190.83990	186.080	15.42	0.2269	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,496.93990	1,519.880	15.42	0.7731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			189.36210	184.632	15.43	0.2254	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,505.46210	1,528.432	15.43	0.7746	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			461.46110	451.915	13.85	0.4013	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,028.36110	1,045.115	13.85	0.5987	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			458.67320	449.192	13.86	0.3993	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,035.57320	1,052.391	13.86	0.6007	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			455.90380	446.486	13.87	0.3974	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,042.80380	1,059.686	13.87	0.6026	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>615,673.80</b>	<b>63</b>	<b>33,674</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.96230		10.00660			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.10120		10.14470			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>250</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			222.35290	205.113	14.10	0.4458	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			285.75290	312.813	14.10	0.5542	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			218.41390	201.455	14.13	0.4398	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			291.81390	319.155	14.13	0.5602	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			226.35140	208.830	14.07	0.4518	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			279.75140	306.530	14.07	0.5482	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			173.22330	165.860	15.43	0.2713	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			848.52330	884.660	15.43	0.7287	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			171.24130	163.975	15.45	0.2687	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			856.54130	892.774	15.45	0.7313	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			175.22910	167.768	15.41	0.2740	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			840.52910	876.568	15.41	0.7260	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>250</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.82610		12.95270			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.08570		13.21360			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.34950		13.48020			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.43440		14.57310			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			49.05150	39.558	16.00	0.0937	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,246.35150	1,363.458	16.00	0.9063	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			48.31720	39.057	16.03	0.0926	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,255.61720	1,372.957	16.03	0.9074	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			49.79760	40.066	15.97	0.0949	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,237.09760	1,353.966	15.97	0.9051	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			143.57670	127.959	15.87	0.1775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,459.97670	1,572.259	15.87	0.8225	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			142.10310	126.666	15.88	0.1760	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,468.50310	1,580.966	15.88	0.8240	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			140.64370	125.385	15.89	0.1745	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,477.04370	1,589.685	15.89	0.8255	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,559.80000	1,690.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,569.80000	1,700.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,549.80000	1,680.500		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,145.20260	1,218.026	15.15	0.5096	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			985.35140	919.141	15.13	0.4933	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,132.25140	1,204.741	15.13	0.5067	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			981.81950	915.773	15.14	0.4918	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,138.71950	1,211.373	15.14	0.5082	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			978.30260	912.426	15.15	0.4904	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91270		1.92330			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.92840		1.93870			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94350		1.95360			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98990		1.99960			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			468.20890	418.986	14.41	0.4581	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			535.20890	591.986	14.41	0.5419	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			428.39530	382.562	14.57	0.4280	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			595.39530	655.562	14.57	0.5720	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			511.16310	458.442	14.26	0.4894	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			478.16310	531.442	14.26	0.5106	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			470.09780	437.593	15.35	0.3459	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,283.09780	1,353.593	15.35	0.6541	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			443.74350	413.071	15.47	0.3300	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,356.74350	1,429.071	15.47	0.6700	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			498.01240	463.598	15.24	0.3624	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,211.01240	1,279.599	15.24	0.6376	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,764.00000	1,865.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,864.00000	1,965.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,964.00000	2,065.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,508.48480	1,453.657	14.77	0.5465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,312.48480	1,354.657	14.77	0.4535	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,466.48160	1,412.864	14.84	0.5354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,370.48160	1,413.864	14.84	0.4646	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,551.68000	1,495.624	14.71	0.5577	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,255.68000	1,296.624	14.71	0.4423	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			2.03090		2.04440			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.07100		2.08480			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11150		2.12540			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.33200		2.34660			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			173.92910	151.504	17.44	0.1803	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,629.92910	1,742.504	17.44	0.8197	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			205.70170	179.976	17.20	0.2087	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,461.70170	1,570.976	17.20	0.7913	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			189.16000	165.139	17.32	0.1941	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,545.16000	1,656.139	17.32	0.8059	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,794.13540	1,900.787	17.01	0.7082	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			421.17150	391.676	17.13	0.2801	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,873.17150	1,981.676	17.13	0.7199	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			464.20680	430.922	16.89	0.3039	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,716.20680	1,820.922	16.89	0.6961	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			442.13540	410.787	17.01	0.2918	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,246.00000	2,385.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,346.00000	2,485.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,446.00000	2,585.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,754.52380	2,654.692	14.74	0.7079	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			788.52380	834.692	14.74	0.2921	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,695.64330	2,597.620	14.81	0.6983	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			829.64330	877.620	14.81	0.3017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,814.56390	2,712.943	14.67	0.7175	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			748.56390	792.944	14.67	0.2825	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.59810		1.60650			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.62140		1.62970			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.64390		1.65240			0.0000	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.77810		1.78680			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			99.84410	88.053	17.04	0.1439	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,434.84410	1,507.053	17.04	0.8561	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			89.45530	78.781	17.21	0.1304	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,524.45530	1,597.781	17.21	0.8696	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			111.47380	98.455	16.86	0.1588	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,346.47380	1,417.455	16.86	0.8412	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			270.23350	252.697	16.52	0.2481	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,573.23350	1,638.696	16.52	0.7519	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			252.06810	235.614	16.63	0.2340	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,655.06810	1,721.614	16.63	0.7660	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			289.68840	271.006	16.42	0.2630	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,492.68840	1,557.006	16.42	0.7370	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,076.00000	2,161.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,876.00000	1,961.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,976.00000	2,061.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,228.70260	1,266.016	16.00	0.4406	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,454.74550	1,406.567	16.08	0.5479	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,286.74550	1,325.567	16.08	0.4521	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,539.90680	1,488.706	15.91	0.5710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,171.90680	1,207.706	15.91	0.4290	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,496.70260	1,447.016	16.00	0.5594	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11910		0.11920			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11860		0.11920			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11670		0.11880			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11570		0.10640			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.54340		1.54950			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56850		1.57470			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59370		1.60000			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67240		1.67900			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.83790		8.89870			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.94620		9.00680			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.05530		9.11670			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76330		9.82330			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			75.54720	64.102	16.03	0.1881	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			626.84720	676.202	16.03	0.8119	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			73.95100	62.712	16.06	0.1846	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			635.25100	684.812	16.06	0.8154	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			77.17650	65.522	16.01	0.1916	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			618.47650	667.622	16.01	0.8084	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			124.14590	112.608	16.45	0.2110	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			957.34590	1,006.408	16.45	0.7890	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			122.62650	111.224	16.47	0.2087	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			965.82650	1,015.024	16.47	0.7913	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			125.68520	114.012	16.42	0.2133	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			948.88520	997.812	16.42	0.7867	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			813.30000	874.700		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			823.30000	884.700		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			803.30000	864.700		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			746.24150	777.188	14.77	0.5004	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			645.74660	616.843	14.79	0.4974	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			752.44660	783.543	14.79	0.5026	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			653.35910	624.150	14.76	0.5018	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			740.05910	770.850	14.76	0.4982	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			649.54150	620.488	14.77	0.4996	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.26330		1.26670			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27750		1.27510			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.29280		1.28330			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.37570		1.38260			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			333.00000	367.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			433.00000	467.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			533.00000	567.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			449.00000	425.000		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			549.00000	525.000		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			349.00000	325.000		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			867.00000	772.000		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			967.00000	872.000		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			767.00000	672.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			626.00000	557.000		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			526.00000	457.000		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			726.00000	657.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.35640		1.35810			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.36090		1.36260			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.36580		1.36740			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.20700		1.20920			0.0000	0.00	0	15
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.21430		1.21650			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22220		1.22430			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,466.22000		22,602.62000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.39450		9.43710			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.53210		9.57410			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.66930		9.71230			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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.48680		10.52960			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			80.26180	72.538	15.12	0.2066	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			603.16180	638.038	15.12	0.7934	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			78.57480	70.993	15.15	0.2028	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			611.47480	646.493	15.15	0.7972	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			81.98480	74.114	15.10	0.2103	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			594.88480	629.614	15.10	0.7897	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			179.31670	170.356	14.79	0.2980	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			705.21670	738.256	14.79	0.7020	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			177.09810	168.247	14.81	0.2949	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			712.99810	746.147	14.81	0.7051	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			181.56630	172.489	14.77	0.3011	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			697.46630	730.389	14.77	0.6989	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			287.70000	330.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			297.70000	340.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			277.70000	320.700		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			972.75180	946.654	13.65	0.6472	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			433.15180	449.854	13.65	0.3528	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			967.32960	941.401	13.66	0.6449	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			437.72960	454.601	13.66	0.3551	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			961.98030	936.165	13.68	0.6426	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			442.38030	459.365	13.68	0.3574	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.23780		3.25690			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.19180		3.21110			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.14640		3.16490			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.14970		3.16070			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			9.50330	8.680	13.71	0.0945	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			272.60330	290.880	13.71	0.9055	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			8.62670	7.920	13.73	0.0874	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			281.72670	300.120	13.73	0.9126	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			10.45620	9.506	13.69	0.1021	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			263.55620	281.706	13.69	0.8979	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			13.62680	13.164	14.76	0.0925	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			462.52680	481.364	14.76	0.9075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			12.94570	12.525	14.79	0.0886	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			471.84570	490.726	14.79	0.9114	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			14.34280	13.835	14.73	0.0966	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			453.24280	472.035	14.73	0.9034	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			195.10000	213.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			205.10000	223.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			185.10000	203.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			106.45280	103.132	15.55	0.3027	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			475.75280	483.432	15.55	0.6973	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			104.41000	101.150	15.58	0.2979	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			483.71000	491.449	15.58	0.7021	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			108.53620	105.156	15.52	0.3075	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			467.83620	475.456	15.52	0.6925	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>433</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.20260		1.21610			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.18280		1.19570			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.16460		1.17790			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>224 572 917.00</b>	<b>17,586</b>	<b>2,002,414</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>4,521,041</b>
<b>Grand Total:</b>												<b>224,572,917.00</b>	<b>17,586</b>	<b>6,523,455</b>