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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/01/2018 Foreign Exchange Future			12.12540		12.21370			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.13670		12.22520			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.13850		12.22700			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.14040		12.22890			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.14770		12.23630			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.15140		12.24000			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.15320		12.24190			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.15870		12.24750			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.16050		12.24930			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.16420		12.25300			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.16600		12.25490			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.18800		12.27690			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.18980		12.27870			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.19160		12.28050			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.21490		12.30400			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.22210		12.31120			0.0000	848,421,515.70	69,417	892,418
\$ / R On 29/03/2018 Foreign Exchange Future			12.24000		12.32910			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.28560		12.37530			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.28730		12.37710			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.29590		12.38590			0.0000	0.00	0	112
\$ / R On 09/05/2018 Foreign Exchange Future			12.31130		12.40170			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	11/05/2018	Foreign Exchange Future			12.31480		12.40520			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.31990		12.41050			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.32160		12.41220			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.32680		12.24610			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.34910		12.44040			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.38000		12.47210			0.0000	40,494,980.00	3,271	180,568
\$ / R	On	29/06/2018	Foreign Exchange Future			12.39880		12.49140			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.40400		12.49670			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.41080		12.50370			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.43490		12.52830			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.44170		12.53530			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.44340		12.53700			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.45330		12.54710			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.46500		12.55890			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.47490		12.56910			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.50480		12.59940			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.53300		12.62810			0.0000	6,868,084.00	548	5,260
\$ / R	On	28/09/2018	Foreign Exchange Future			12.55130		12.64670			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.59600		12.69220			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.60250		12.69880			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.60570		12.70210			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.61380		12.71040			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.62670		12.72360			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.65420		12.75160			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.67190		12.76980			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.67680		12.77470			0.0000	6,338,400.00	500	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.70420		12.80280			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.77670		12.87720			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.83240		12.93450			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.98090		13.08730			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.28810		13.40330			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.63640		13.76450			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.72760		13.85910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.82270		13.95780			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>902,122,979.70</b>	<b>73,736</b>	<b>1,338,933</b>
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.02830	0.011	40.52	0.0001	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,686.32830	1,774.611	40.52	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			1.39080	0.704	22.10	0.0053	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,046.19080	1,134.004	22.10	0.9947	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			83.06190	47.034	15.20	0.2689	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			177.86190	230.334	15.20	0.7311	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,076.07270	1,163.939	22.36	0.9952	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			1.27270	0.639	22.36	0.0048	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			147.12690	89.451	14.41	0.4419	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			101.92690	132.751	14.41	0.5581	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,674.95370	1,763.373	26.33	0.9994	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.15370	0.073	26.33	0.0006	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			120.16080	158.213	14.64	0.6126	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			125.36080	74.913	14.64	0.3874	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			204.83340	262.050	15.43	0.7705	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			70.03340	38.750	15.43	0.2295	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			1.95750	1.023	21.16	0.0078	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			936.75750	1,024.323	21.16	0.9922	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			240.93950	303.564	15.71	0.8133	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			56.13950	30.264	15.71	0.1867	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			7.82620	4.163	18.07	0.0313	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			582.62620	667.463	18.07	0.9687	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,024.84400	2,113.325	28.58	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.04400	0.025	28.58	0.0002	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			110.39110	65.353	14.81	0.3490	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			135.19110	178.653	14.81	0.6510	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			1.72350	0.891	21.50	0.0067	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			976.52350	1,064.191	21.50	0.9933	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			1.47720	0.752	21.93	0.0057	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,026.27720	1,114.052	21.93	0.9943	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,774.90620	1,863.353	26.97	0.9996	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.10620	0.053	26.97	0.0004	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.95940	0.447	23.11	0.0034	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,175.75940	1,263.747	23.11	0.9966	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,563.30050	3,651.867	51.92	0.9987	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.30050	0.367	51.92	0.0013	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,653.35440	3,741.803	52.11	0.9989	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.35440	0.303	52.11	0.0011	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,293.17190	3,381.718	46.80	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.17190	0.218	46.80	0.0009	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			31.12520	14.739	16.13	0.0976	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			374.12520	446.239	16.13	0.9024	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,993.07940	3,081.607	41.10	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.07940	0.107	41.10	0.0005	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			3.98250	1.812	19.41	0.0134	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			816.98250	903.312	19.41	0.9866	422,750.16	468	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			925.68700	1,012.748	20.36	0.9908	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			2.68700	1.248	20.36	0.0092	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			264.43330	323.461	15.36	0.8081	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			63.33330	33.861	15.36	0.1919	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			5.33410	2.566	18.87	0.0157	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			969.03410	1,054.866	18.87	0.9843	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,564.40080	1,652.561	21.37	0.9983	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.70080	0.261	21.37	0.0017	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			928.34920	1,013.015	18.56	0.9756	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			8.34920	4.415	18.56	0.0244	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	08/02/2018	Foreign Exchange Option	13.86	Call			0.92600	0.408	21.51	0.0025	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,620.92600	1,709.008	21.51	0.9975	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,810.11290	2,898.688	29.54	0.9996	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.11290	0.088	29.54	0.0004	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			272.08940	328.115	15.60	0.7212	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			103.98940	71.315	15.60	0.2788	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,654.00680	1,742.194	21.25	0.9953	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			1.50680	0.894	21.25	0.0047	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			2.12750	1.277	20.52	0.0067	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,504.62750	1,592.577	20.52	0.9933	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,951.59570	2,040.095	22.72	0.9970	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.89570	0.595	22.72	0.0030	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,928.13210	2,016.569	22.09	0.9963	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1.13210	0.769	22.09	0.0037	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,946.28900	2,034.833	21.98	0.9961	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			1.18900	0.833	21.98	0.0039	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			372.46880	434.327	15.80	0.6834	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			149.36880	122.327	15.80	0.3166	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,906.80300	1,994.686	20.24	0.9897	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			3.70300	2.686	20.24	0.0103	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,532.16790	1,618.802	19.49	0.9756	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			9.06790	6.802	19.49	0.0244	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,240.84060	1,325.516	18.92	0.9497	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			19.54060	15.317	18.92	0.0503	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			24.13900	19.422	18.73	0.0623	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,145.43900	1,229.622	18.73	0.9377	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,145.18690	1,229.232	18.75	0.9347	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			25.68690	20.832	18.75	0.0653	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,032.49010	2,120.197	19.46	0.9837	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			6.49010	5.097	19.46	0.0163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.09210	0.062	25.60	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,188.89210	5,277.962	25.60	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.09010	0.061	25.60	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,198.89010	5,287.961	25.60	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.09420	0.063	25.60	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			27.88110	35.889	13.19	0.1142	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			329.04800	286.309	14.42	0.5240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			217.84800	264.209	14.42	0.4760	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			740.80530	815.987	16.93	0.7993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			102.00530	88.087	16.93	0.2007	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,079.76930	4,168.600	25.60	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			578.50610	649.450	16.32	0.7355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			139.70610	121.550	16.32	0.2645	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			151.05890	131.440	16.14	0.2827	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			539.85890	609.339	16.14	0.7173	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			839.08110	757.989	13.19	0.8858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			53.57410	46.318	18.11	0.1133	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			304.30420	265.248	14.59	0.4955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			243.10420	293.148	14.59	0.5045	25,210,745.20	86,000	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,115.10150	2,202.919	19.27	0.9844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			6.30150	5.019	19.27	0.0156	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.96930	0.700	25.60	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			31.40150	25.392	18.51	0.0671	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			68.08960	58.816	17.66	0.1406	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			956.88960	1,036.716	17.66	0.8594	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			40.99280	33.728	18.37	0.0859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,249.79280	1,331.628	18.37	0.9141	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,092.37410	1,174.218	18.11	0.8867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			185.06900	227.701	14.26	0.4351	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			67.00440	57.880	17.69	0.1386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			965.80440	1,045.780	17.69	0.8614	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,502.90550	1,587.314	18.64	0.9470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			24.10550	19.414	18.64	0.0530	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,380.20150	1,463.292	18.51	0.9329	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,064.99200	1,146.472	18.02	0.8817	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,233.63740	2,321.751	19.39	0.9877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			4.83740	3.851	19.39	0.0123	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,723.72600	1,809.853	18.87	0.9656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			14.92600	11.953	18.87	0.0344	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			366.26900	319.801	14.26	0.5649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,436.61150	1,520.345	18.57	0.9398	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,820.86900	1,907.547	18.97	0.9716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			12.06900	9.647	18.97	0.0284	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,293.03510	2,381.271	19.45	0.9892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			4.23510	3.371	19.45	0.0108	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			56.19200	48.572	18.02	0.1183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			28.96360	23.390	18.55	0.0624	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,947.92630	2,035.181	19.10	0.9780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			9.12630	7.281	19.10	0.0220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			21.74590	17.489	18.69	0.0483	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,550.54590	1,635.389	18.69	0.9517	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			27.81150	22.445	18.57	0.0602	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,656.09510	1,741.772	18.80	0.9607	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			19.60390	15.746	18.74	0.0440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,598.40390	1,683.646	18.74	0.9560	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			125.26020	108.828	16.55	0.2406	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			634.06020	706.728	16.55	0.7594	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,417.76360	1,501.290	18.55	0.9376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,636.83500	1,722.372	18.78	0.9592	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			16.23950	13.016	18.83	0.0371	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,685.03950	1,770.916	18.83	0.9629	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,772.22570	1,858.641	18.92	0.9688	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	14.07	Call			13.42570	10.741	18.92	0.0312	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			17.29510	13.872	18.80	0.0393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			4.52660	3.603	19.42	0.0115	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			9.73750	7.771	19.07	0.0233	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,918.53750	2,005.671	19.07	0.9767	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.96850	2.815	20.21	0.0089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,481.76850	2,570.715	20.21	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			18.03500	14.472	18.78	0.0408	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,372.34430	2,460.871	19.65	0.9904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,261.05660	3,350.089	24.17	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.25660	2.189	24.17	0.0060	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			11.07890	8.850	19.01	0.0262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,859.87890	1,946.750	19.01	0.9738	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,263.32660	2,351.503	19.42	0.9885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.20100	2.141	24.78	0.0058	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,134.83080	2,222.703	19.29	0.9850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			6.03080	4.803	19.29	0.0150	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			5.40230	4.301	19.34	0.0136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,184.20230	2,272.201	19.34	0.9864	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			3.54430	2.971	19.65	0.0096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			5.05630	4.025	19.37	0.0128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			10.16630	8.116	19.05	0.0243	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,898.96630	1,986.016	19.05	0.9757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,455.50150	1,539.437	18.59	0.9419	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			26.70150	21.537	18.59	0.0581	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,381.00100	3,470.041	24.78	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			3.03090	2.869	20.01	0.0091	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			5.28450	4.207	19.35	0.0133	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,194.08450	2,282.107	19.35	0.9867	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,591.61640	2,680.581	20.77	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			2.81640	2.681	20.77	0.0083	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,213.85630	2,301.925	19.37	0.9872	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,752.80780	1,839.111	18.90	0.9675	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			256.39660	223.805	14.97	0.4357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			305.19660	361.706	14.97	0.5643	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,641.55460	2,730.527	21.02	0.9919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			2.75460	2.627	21.02	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,441.83090	2,530.769	20.01	0.9909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			732.47520	807.430	16.90	0.7965	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,474.43330	1,558.563	18.61	0.9440	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			25.63330	20.663	18.61	0.0560	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			65.93720	56.961	17.72	0.1366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			974.73720	1,054.861	17.72	0.8634	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			14.00780	11.211	18.90	0.0325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			443.89780	509.067	15.70	0.6649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			35.41620	28.697	18.45	0.0747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,324.21620	1,406.597	18.45	0.9253	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,691.49690	2,780.476	21.28	0.9921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			2.69690	2.576	21.28	0.0079	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			103.67520	89.530	16.90	0.2035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			5.89980	4.698	19.30	0.0147	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,551.66900	2,640.628	20.57	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2.86900	2.728	20.57	0.0085	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,951.25320	3,040.261	22.60	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			2.45320	2.361	22.60	0.0069	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			185.09780	161.167	15.70	0.3351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			15.56990	12.474	18.85	0.0357	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,231.09290	1,313.007	18.35	0.9111	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			42.29290	35.107	18.35	0.0889	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,850.33360	3,939.024	25.60	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			1.53360	1.124	25.60	0.0031	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,144.69980	2,232.598	19.30	0.9853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			329.87570	388.201	15.11	0.5850	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			49.49310	42.807	18.25	0.1054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,138.29310	1,220.707	18.25	0.8946	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			18.80410	15.096	18.76	0.0424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,617.60410	1,702.996	18.76	0.9576	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,704.36990	1,790.374	18.85	0.9643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,879.41310	1,966.375	19.03	0.9748	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			443.52190	389.935	13.96	0.6416	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			132.32190	167.835	13.96	0.3584	11,748,422.00	70,000	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,690.89680	3,779.452	25.60	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			2.09680	1.552	25.60	0.0042	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			241.07570	210.301	15.11	0.4150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			2.29380	2.222	23.82	0.0062	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			62.83970	54.294	17.81	0.1308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,001.63970	1,082.194	17.81	0.8692	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			83.97700	72.513	17.28	0.1693	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			842.77700	920.413	17.28	0.8307	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			10.61310	8.475	19.03	0.0252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			395.24640	457.766	15.45	0.6335	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,440.97670	3,530.020	25.09	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			2.17670	2.120	25.09	0.0057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,601.60370	2,690.570	20.82	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			2.80370	2.670	20.82	0.0083	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,191.09380	3,280.122	23.82	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			2.58310	2.476	21.84	0.0074	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			51.08500	44.176	18.19	0.1085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,119.88500	1,202.076	18.19	0.8915	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,046.81310	1,128.039	17.96	0.8783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			58.01310	50.139	17.96	0.1217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			206.44640	179.866	15.45	0.3665	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	17.49	Put		5,178.89420	5,267.963	25.60	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		94.06020	81.218	17.08	0.1870	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		782.86020	859.118	17.08	0.8130	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,151.11680	3,240.142	23.61	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		2.31680	2.242	23.61	0.0063	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,801.38310	2,890.376	21.84	0.9926	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,278.28440	2,365.971	19.20	0.9830	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		7.38440	5.971	19.20	0.0170	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		1,951.62430	2,037.212	19.31	0.9346	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		36.92430	32.812	19.31	0.0654	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,638.79740	2,725.962	20.22	0.9715	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		15.89740	13.262	20.22	0.0285	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,436.95910	3,526.232	20.51	0.9914	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		4.05910	3.532	20.51	0.0086	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		2,856.56280	2,944.734	20.16	0.9771	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		12.46280	10.634	20.16	0.0229	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		222.53540	262.436	13.95	0.3981	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		508.43540	458.336	13.95	0.6019	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,488.94340	1,570.248	18.24	0.8797	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		74.84340	66.148	18.24	0.1203	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,280.03770	3,369.342	20.25	0.9879	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		5.93770	5.241	20.25	0.0121	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		605.78840	669.477	15.56	0.6421	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		267.48840	240.777	15.56	0.3579	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		81.07470	72.318	18.24	0.1250	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,539.37470	1,621.018	18.24	0.8750	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,236.02850	3,325.409	19.79	0.9851	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		7.72850	6.709	19.79	0.0149	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,041.90370	2,127.630	19.27	0.9241	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		47.10370	42.430	19.27	0.0759	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,134.09830	2,220.417	19.38	0.9284	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		44.59830	40.317	19.38	0.0716	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		275.66690	248.832	15.53	0.3610	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		615.16690	678.931	15.53	0.6390	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,356.20970	3,445.956	19.51	0.9870	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		6.70970	5.856	19.51	0.0130	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,943.69300	2,028.772	18.99	0.9125	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		55.89300	50.372	18.99	0.0875	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		0.00000	234.250	13.72	0.3497	17,803,030.40	76,000	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		0.00000	561.050	13.72	0.6503	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,007.90540	3,096.975	19.38	0.9697	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		18.30540	16.075	19.38	0.0303	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,476.28200	1,556.443	17.86	0.8397	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		116.68200	105.543	17.86	0.1603	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,457.51640	3,548.344	19.14	0.9846	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		7.91640	7.444	19.14	0.0154	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,920.78480	4,011.642	20.85	0.9798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			12.88480	11.642	20.85	0.0202	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,683.01000	2,771.122	19.79	0.9362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			45.11000	41.122	19.79	0.0638	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			162.86340	149.364	17.37	0.2050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,330.76340	1,409.364	17.37	0.7950	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			271.06860	248.528	16.03	0.3202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			848.96860	918.529	16.03	0.6798	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			442.30300	405.771	14.72	0.4774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			470.20300	525.771	14.72	0.5226	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,494.12930	1,409.355	12.66	0.9346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.02930	29.355	12.66	0.0654	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			283.24070	259.839	15.92	0.3324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			811.14070	879.839	15.92	0.6676	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			691.74740	637.776	13.64	0.6567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			219.64740	257.776	13.64	0.3433	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			293.40570	269.134	15.82	0.3425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			781.30570	849.134	15.82	0.6575	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,711.72400	2,799.970	19.82	0.9379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			43.82400	39.970	19.82	0.0621	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			353.58860	324.244	15.32	0.3996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			631.48860	694.244	15.32	0.6004	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,058.92950	3,148.498	20.21	0.9543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			31.02950	28.498	20.21	0.0457	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			154.94410	141.528	17.48	0.1955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,382.84410	1,461.528	17.48	0.8045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			217.60390	199.497	16.60	0.2651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,045.50390	1,119.497	16.60	0.7349	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,396.90250	2,484.026	19.41	0.9183	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			59.00250	54.026	19.41	0.0817	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,045.97330	975.360	12.77	0.8290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			73.87330	95.360	12.77	0.1710	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			484.13990	443.971	14.48	0.5113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			412.03990	463.971	14.48	0.4887	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,058.71140	4,149.764	20.85	0.9827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			10.81140	9.764	20.85	0.0173	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,301.97700	2,388.651	19.23	0.9118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			64.07700	58.651	19.23	0.0882	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			233.33050	213.911	16.42	0.2817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			981.23050	1,053.911	16.42	0.7183	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,088.05520	3,177.713	20.24	0.9555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			30.15520	27.713	20.24	0.0445	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			243.79550	223.508	16.31	0.2925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			941.69550	1,013.508	16.31	0.7075	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,704.60190	3,795.290	20.85	0.9743	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			16.70190	15.290	20.85	0.0257	0.00	0	5,183

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			186.38210	170.895	17.01	0.2313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,194.28210	1,270.895	17.01	0.7687	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,029.12750	4,120.141	20.85	0.9822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			11.22750	10.141	20.85	0.0178	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			118.23770	108.021	18.00	0.1541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,646.13770	1,728.021	18.00	0.8459	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,991.07310	3,080.422	20.13	0.9515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			33.17310	30.422	20.13	0.0485	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			189.58700	173.832	16.96	0.2348	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,177.48700	1,253.832	16.96	0.7652	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,950.31150	4,041.213	20.85	0.9805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			12.41150	11.213	20.85	0.0195	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			108.18850	98.856	18.18	0.1423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,736.08850	1,818.856	18.18	0.8577	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,911.42940	5,003.181	20.85	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			3.52940	3.181	20.85	0.0063	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,533.73770	4,625.265	20.85	0.9901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			5.83770	5.265	20.85	0.0099	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,811.93420	4,903.636	20.85	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			4.03420	3.636	20.85	0.0071	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			137.72330	125.803	17.71	0.1764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,495.62330	1,575.803	17.71	0.8236	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			148.06520	135.244	17.57	0.1879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,425.96520	1,505.244	17.57	0.8121	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,742.32760	4,833.991	20.85	0.9923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			4.42760	3.991	20.85	0.0077	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			136.48810	124.673	17.73	0.1750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,504.38810	1,584.673	17.73	0.8250	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			549.55280	504.799	14.18	0.5609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			337.45280	384.799	14.18	0.4391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			129.30990	118.124	17.83	0.1668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,557.20990	1,638.124	17.83	0.8332	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			554.51530	509.423	14.16	0.5645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			332.41530	379.423	14.16	0.4355	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			140.23430	128.094	17.67	0.1792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,478.13430	1,558.094	17.67	0.8208	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,454.37910	4,545.844	20.85	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			6.47910	5.844	20.85	0.0109	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			94.82740	86.676	18.44	0.1264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,872.72740	1,956.676	18.44	0.8736	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			183.23890	168.017	17.06	0.2278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,211.13890	1,288.017	17.06	0.7722	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			141.50820	129.258	17.66	0.1806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,469.40820	1,549.258	17.66	0.8194	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,187.06980	4,278.278	20.85	0.9851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			9.16980	8.278	20.85	0.0149	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			622.67150	573.049	13.89	0.6121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			270.57150	313.049	13.89	0.3879	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,341.47650	3,431.798	20.52	0.9643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			23.57650	21.798	20.52	0.0357	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,132.42280	2,218.170	18.92	0.8986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			74.52280	68.171	18.92	0.1014	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			39.42000	36.023	19.94	0.0565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,817.32000	2,906.023	19.94	0.9435	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			530.09510	486.683	14.27	0.5465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			357.99510	406.683	14.27	0.4535	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,865.47120	2,954.366	19.99	0.9458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			37.57120	34.366	19.99	0.0542	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,578.06970	2,665.653	19.67	0.9299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			50.16970	45.653	19.67	0.0701	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			237.45820	217.695	16.37	0.2860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			965.35820	1,037.695	16.37	0.7140	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,788.47320	2,877.057	19.91	0.9420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			40.57320	37.057	19.91	0.0580	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.25650	2.033	20.85	0.0041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,240.15650	5,332.033	20.85	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.31910	2.089	20.85	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,220.21910	5,312.089	20.85	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,077.93470	8,170.032	20.85	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03470	0.031	20.85	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.28760	2.061	20.85	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,230.18760	5,322.061	20.85	0.9958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,163.88230	3,254.885	20.55	0.9495	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			35.28230	33.684	20.55	0.0505	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,466.62860	1,545.961	17.58	0.8073	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			158.02860	144.761	17.58	0.1927	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,632.77780	3,725.086	21.29	0.9637	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			24.17780	23.886	21.29	0.0363	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.98	Put			1,621.96180	1,703.230	17.83	0.8292	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			138.66180	127.230	17.83	0.1708	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,404.06680	1,482.676	17.39	0.7898	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			177.76680	163.476	17.39	0.2102	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,292.97360	1,371.000	17.14	0.7692	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			196.67360	181.800	17.14	0.2308	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			694.10920	643.214	13.79	0.6356	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			260.40920	302.414	13.79	0.3644	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,460.11950	1,538.819	17.40	0.7864	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			188.41950	173.719	17.40	0.2136	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			117.31600	108.567	18.40	0.1392	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,032.01600	2,116.867	18.40	0.8608	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,447.33060	3,538.967	20.92	0.9451	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			42.63060	40.667	20.92	0.0549	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,797.75850	1,880.509	17.98	0.8337	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			143.05850	132.209	17.98	0.1663	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,233.47090	3,324.538	20.54	0.9377	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			48.77090	46.238	20.54	0.0623	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,886.86980	1,970.404	18.14	0.8437	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			133.86980	123.804	18.14	0.1563	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,324.02400	3,415.277	20.72	0.9365	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			51.12400	48.577	20.72	0.0635	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,457.67250	1,536.062	17.32	0.7761	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			204.77250	189.362	17.32	0.2239	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,811.53410	3,902.188	21.41	0.9529	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			38.63410	35.488	21.41	0.0471	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,506.88360	1,585.739	17.38	0.7785	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,667.94280	3,759.913	21.39	0.9431	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			46.84280	44.913	21.39	0.0569	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			398.51050	447.800	14.24	0.4348	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			637.41050	592.800	14.24	0.5652	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			205.78360	190.739	17.38	0.2215	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,175.16440	2,260.856	18.51	0.8600	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			124.26440	115.756	18.51	0.1400	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,516.49360	3,608.732	21.00	0.9259	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			65.89360	63.532	21.00	0.0741	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,451.95810	1,530.210	17.18	0.7488	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			251.35810	235.010	17.18	0.2512	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,019.69780	4,109.803	21.39	0.9461	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			49.09780	44.603	21.39	0.0539	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,679.96010	1,594.213	12.88	0.9042	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			51.86010	61.213	12.88	0.0958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			643.61800	602.331	14.53	0.5323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			515.51800	569.331	14.53	0.4677	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,584.99130	3,678.319	20.96	0.9207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			73.09130	71.319	20.96	0.0793	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			508.66250	475.906	15.21	0.4436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			730.56250	792.906	15.21	0.5564	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,488.18920	3,581.276	20.77	0.9173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			76.28920	74.276	20.77	0.0827	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			472.66600	442.326	15.43	0.4181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			804.56600	869.326	15.43	0.5819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,629.67540	2,718.959	19.05	0.8752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			117.77540	111.959	19.05	0.1248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			288.14180	270.873	16.94	0.2748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,390.04180	1,467.874	16.94	0.7252	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			597.66730	559.108	14.75	0.5032	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			579.56730	636.108	14.75	0.4968	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,420.55630	3,513.462	20.64	0.9148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			78.65630	76.462	20.64	0.0852	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,526.88500	3,620.070	20.85	0.9187	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			74.98500	73.070	20.85	0.0813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			581.80230	544.234	14.82	0.4929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			603.70230	661.234	14.82	0.5071	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,324.64970	1,401.426	16.79	0.7130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			302.74970	284.426	16.79	0.2870	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,730.56530	3,824.221	21.25	0.9254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			68.66530	67.221	21.25	0.0746	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,432.51060	4,524.376	21.27	0.9551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			40.61060	37.376	21.27	0.0449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			363.67250	340.968	16.21	0.3363	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,095.57250	1,167.968	16.21	0.6637	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			140.56470	132.229	18.59	0.1458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,362.46470	2,449.229	18.59	0.8542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,062.42850	999.026	13.20	0.7450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			184.32850	216.026	13.20	0.2550	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			390.48520	365.839	16.00	0.3571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,012.38520	1,082.839	16.00	0.6429	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			139.69730	131.424	18.61	0.1450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,371.59730	2,458.424	18.61	0.8550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			138.83620	130.624	18.62	0.1442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,380.73620	2,467.624	18.62	0.8558	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,681.32230	3,775.015	21.13	0.9181	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			78.02230	76.315	21.13	0.0819	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,446.32150	1,524.855	17.04	0.7269	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			293.02150	276.155	17.04	0.2731	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,208.43480	4,299.523	21.23	0.9424	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			55.13480	50.823	21.23	0.0576	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,019.92310	2,103.625	17.86	0.7951	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			222.12310	209.625	17.86	0.2049	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,525.67130	2,613.496	18.61	0.8440	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			164.47130	155.996	18.61	0.1560	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,861.38140	3,953.170	21.09	0.9115	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			93.48140	88.870	21.09	0.0885	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,439.78960	1,517.594	16.86	0.7043	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			341.88960	323.294	16.86	0.2957	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,381.80380	4,474.355	21.09	0.9366	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			63.90380	60.055	21.09	0.0634	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			256.90920	292.723	13.42	0.2915	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,067.30920	1,006.524	13.42	0.7085	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			337.67980	319.417	16.93	0.2902	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,487.27980	1,565.617	16.93	0.7098	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,176.82310	4,268.827	21.05	0.9258	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			77.22310	72.626	21.05	0.0742	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,336.38590	2,422.636	18.25	0.8188	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			199.98590	189.337	18.25	0.1812	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	30/11/2018	Foreign Exchange Option	16.70	Put			4,050.57280	4,139.834	20.86	0.9102	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			102.17280	94.034	20.86	0.0898	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,434.65520	1,511.958	16.71	0.6857	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			386.25520	366.158	16.71	0.3143	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,626.44090	4,718.150	20.86	0.9368	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			68.04090	62.350	20.86	0.0632	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,315.00200	1,390.059	16.40	0.6572	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			434.80200	411.959	16.40	0.3428	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,079.31770	3,171.395	19.42	0.8596	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			159.11770	153.295	19.42	0.1404	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			637.59070	601.953	15.22	0.4674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			822.89070	885.153	15.22	0.5326	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,346.18630	2,432.480	18.13	0.8034	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			230.88630	219.280	18.13	0.1966	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			208.93770	198.787	18.39	0.1799	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,524.23770	2,611.987	18.39	0.8201	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			209.97480	199.751	18.38	0.1807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,515.27480	2,602.951	18.38	0.8193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			211.01480	200.725	18.36	0.1815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,506.31480	2,593.925	18.36	0.8185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,544.30610	4,635.858	20.77	0.9290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			79.00610	72.658	20.77	0.0710	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,322.77690	3,415.700	19.87	0.8706	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			147.47690	142.500	19.87	0.1294	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,234.79920	4,325.259	20.65	0.9089	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			107.59920	99.459	20.65	0.0911	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,428.72670	1,505.696	16.56	0.6682	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			431.52670	409.896	16.56	0.3318	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,848.57580	4,941.516	20.65	0.9360	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			71.37580	65.716	20.65	0.0640	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,501.16360	2,589.688	18.24	0.7869	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			278.36360	266.388	18.24	0.2131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			294.14540	282.251	18.54	0.2134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,689.64540	2,779.851	18.54	0.7866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			296.49320	284.461	18.51	0.2149	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,671.99320	2,762.061	18.51	0.7851	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			503.71200	480.774	16.91	0.3412	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,619.21200	1,698.374	16.91	0.6588	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			295.31420	283.355	18.53	0.2141	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,680.81420	2,770.955	18.53	0.7859	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			576.86680	552.171	17.31	0.3462	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,859.56680	1,941.271	17.31	0.6538	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			574.80240	550.133	17.32	0.3451	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,867.50240	1,949.234	17.32	0.6549	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			578.94100	554.224	17.30	0.3473	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,851.64100	1,933.324	17.30	0.6527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,977.39780	3,076.421	18.74	0.7073	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			569.21690	553.475	18.76	0.2921	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,985.91690	3,085.375	18.76	0.7079	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			572.17800	555.571	18.72	0.2933	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,968.87800	3,067.471	18.72	0.7067	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,770.57960	6,874.807	20.92	0.8993	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			173.87960	162.907	20.92	0.1007	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			570.69780	554.521	18.74	0.2927	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			968.19920	933.581	17.90	0.4026	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,373.69920	2,467.181	17.90	0.5974	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			965.87920	931.373	17.91	0.4017	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,381.37920	2,474.973	17.91	0.5983	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			970.51870	935.797	17.90	0.4034	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,366.01870	2,459.397	17.90	0.5966	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,510.37220	2,611.567	18.15	0.5982	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			999.47220	969.167	18.15	0.4018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,083.86610	1,044.404	18.04	0.4167	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,476.06610	2,571.704	18.04	0.5833	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,081.47290	1,042.126	18.05	0.4159	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,483.67290	2,579.425	18.05	0.5841	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,086.23090	1,046.690	18.03	0.4174	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,468.43090	2,563.990	18.03	0.5826	0.00	0	0
<b>Total \$ / R Option</b>												<b>55,184,947.76</b>	<b>232,468</b>	<b>3,395,132</b>
<b>Total \$ / R</b>												<b>957,307,927.46</b>	<b>306,204</b>	<b>4,734,065</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.22210		12.31120			0.0000	1,344,431.00	110	565
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.38000		12.47210			0.0000	309,500.00	25	47
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.53300		12.62810			0.0000	187,995.00	15	23
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.67680		12.77470			0.0000	38,030.40	3	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.98090		13.08730			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,879,956.40</b>	<b>153</b>	<b>638</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			2,781.15430	2,244.543	18.57	0.0602	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			143,661.15430	152,034.543	18.57	0.9398	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			2,725.09220	2,198.691	18.58	0.0591	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			144,605.09220	152,988.691	18.58	0.9409	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			2,838.21540	2,291.348	18.56	0.0613	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			142,718.21540	151,081.348	18.56	0.9387	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			12,587.42750	11,498.954	17.88	0.1629	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			158,377.42750	166,498.954	17.88	0.8371	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			12,475.10680	11,396.416	17.90	0.1616	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			159,265.10680	167,396.417	17.90	0.8384	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			12,700.84190	11,602.299	17.86	0.1642	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			157,490.84190	165,602.299	17.86	0.8358	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			24,144.70450	22,580.478	17.38	0.2347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put		162,334.70450	170,280.478	17.38	0.7653		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		23,984.67640	22,431.925	17.40	0.2334		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		163,174.67640	171,131.925	17.40	0.7666		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		24,305.90270	22,730.122	17.37	0.2361		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		161,495.90270	169,430.122	17.37	0.7639		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put		263,228.68930	272,096.004	18.55	0.8293		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call		19,891.93060	18,942.955	18.52	0.1722		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put		261,421.93060	270,262.955	18.52	0.8278		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		19,794.86130	18,852.370	18.54	0.1714		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		262,324.86130	271,172.370	18.54	0.8286		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		19,698.68930	18,776.004	18.55	0.1707		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		57,686.67700	55,217.108	17.31	0.3462		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		185,956.67700	194,127.108	17.31	0.6538		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		57,480.23800	55,013.353	17.32	0.3451		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		186,750.23800	194,923.353	17.32	0.6549		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		57,894.10450	55,422.387	17.30	0.3473		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		185,164.10450	193,332.387	17.30	0.6527		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>1,879,956.40</b>	<b>153</b>	<b>638</b>
£ / R	On	31/01/2018	Foreign Exchange Future			16.90480	16.96790			0.0000		0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			16.99530	17.05840			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			17.03810	17.10120			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			17.05040	17.11340			0.0000		118,892,439.20	6,973	192,116
£ / R	On	18/06/2018	Foreign Exchange Future			17.33190	17.39820			0.0000		6,863,432.40	396	7,457
£ / R	On	17/09/2018	Foreign Exchange Future			17.61070	17.68080			0.0000		0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.87900	17.95240			0.0000		0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.45780	18.53990			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>125,755,871.60</b>	<b>7,369</b>	<b>204,688</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		1,943.85580	2,005.878	26.05	0.9967		0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		1.75580	0.678	26.05	0.0033		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,189.53010	2,249.281	20.55	0.9664		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		17.93010	14.581	20.55	0.0336		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		1,993.67850	2,050.778	19.67	0.9287		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		44.87850	38.878	19.67	0.0713		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		388.88230	357.184	16.31	0.4511		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		495.48230	526.784	16.31	0.5489		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		384.93510	353.464	16.33	0.4476		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		501.53510	533.064	16.33	0.5524		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		392.86470	360.940	16.29	0.4546		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		489.46470	520.540	16.29	0.5454		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		486.74700	449.182	15.92	0.5313		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		373.34700	398.782	15.92	0.4687		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,040.13480	3,100.622	20.70	0.9780		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	20.14	Call			13.53480	11.022	20.70	0.0220	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,940.91120	1,997.197	19.41	0.9171	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			54.31120	47.597	19.41	0.0829	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			514.99590	492.173	16.64	0.4003	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,016.79590	1,060.273	16.64	0.5997	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			511.80310	489.104	16.66	0.3984	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,023.60310	1,067.204	16.66	0.6016	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			518.20330	495.264	16.63	0.4023	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,010.00330	1,053.364	16.63	0.5977	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			659.05330	631.049	16.15	0.4829	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			760.85330	799.149	16.15	0.5171	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,109.14700	3,171.147	19.55	0.8946	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			107.34700	103.047	19.55	0.1054	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			685.24200	663.699	16.51	0.4189	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,264.44200	1,312.999	16.51	0.5811	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			691.78850	670.058	16.50	0.4219	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,250.98850	1,299.358	16.50	0.5781	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			688.50770	666.871	16.51	0.4204	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,257.70770	1,306.171	16.51	0.5796	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			997.99500	973.227	16.07	0.4951	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,165.59500	1,214.227	16.07	0.5049	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			994.05670	969.391	16.08	0.4937	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,171.65670	1,220.391	16.08	0.5063	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,001.94100	977.070	16.06	0.4965	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,159.54100	1,208.070	16.06	0.5035	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,306.14420	1,274.489	15.64	0.5156	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,406.24420	1,456.689	15.64	0.4844	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,314.16590	1,282.331	15.63	0.5178	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,394.26590	1,444.531	15.63	0.4822	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,310.14480	1,278.404	15.64	0.5167	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,400.24480	1,450.605	15.64	0.4833	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>125,755,871.60</b>	<b>7,369</b>	<b>208,188</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11059		0.11157			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11266		0.11366			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11475		0.11579			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12423		0.12548			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			72.08750	57.569	18.84	0.1424	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			915.28750	998.169	18.84	0.8576	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			10.73110	9.540	21.13	0.0280	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,853.93110	1,950.140	21.13	0.9720	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			354.42960	296.399	15.42	0.5475	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	0.11	Put			197.62960	236.999	15.42	0.4525	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			116.63160	111.590	20.73	0.1532	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,750.33160	1,845.790	20.73	0.8468	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			53.89510	57.645	23.25	0.0809	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,687.59510	2,791.845	23.25	0.9191	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			280.80860	255.705	18.56	0.3166	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			914.50860	989.905	18.56	0.6834	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			1,421.00000	1,525.500		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			2,421.00000	2,525.500		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			421.00000	525.500		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			972.51130	924.318	19.95	0.4701	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,424.61130	1,500.918	19.95	0.5299	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			702.03330	671.978	21.19	0.3620	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,154.13330	2,248.578	21.19	0.6380	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,363.05510	1,291.164	18.59	0.6056	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			815.15510	867.764	18.59	0.3944	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			14.84990		14.96310			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.86460		14.97810			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.91190		15.02570			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.95280		15.06670			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.99940		15.11350			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.01190		15.12590			0.0000	118,488,926.70	7,893	109,932
€ / R	On	29/03/2018	Foreign Exchange Future			15.04360		15.15820			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.30100		15.41960			0.0000	4,284,280.00	280	9,865
€ / R	On	17/09/2018	Foreign Exchange Future			15.59410		15.71720			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.88140		16.00820			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.48180		16.62000			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>122,773,206.70</b>	<b>8,173</b>	<b>280,234</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,040.80850	1,151.689	21.52	0.9900	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			3.90850	1.589	21.52	0.0100	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.39200	2.716	18.23	0.0175	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			980.49200	867.316	18.23	0.9825	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			830.48330	939.497	19.53	0.9759	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			8.58330	4.097	19.53	0.0241	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,523.56680	1,636.008	24.49	0.9965	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			1.66680	0.608	24.49	0.0035	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,067.31900	1,172.778	17.73	0.9477	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			23.01900	14.678	17.73	0.0523	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		1,362.75820	1,469.929	16.52	0.9592	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		19.45820	12.729	16.52	0.0408	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		1,918.49330	2,026.991	18.61	0.9604	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		21.99330	16.391	18.61	0.0396	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.60840	3.589	16.21	0.0108	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		29.51590	32.249	13.37	0.0871	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		1,155.41590	1,044.149	13.37	0.9129	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,899.37270	2,007.335	18.31	0.9553	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		25.27270	19.235	18.31	0.0447	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,323.30480	1,424.887	17.11	0.8992	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		372.64160	311.118	14.04	0.4926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		296.74160	349.218	14.04	0.5074	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		349.17800	291.209	14.17	0.4691	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		323.27800	379.309	14.17	0.5309	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		2,129.50840	2,015.489	16.21	0.9892	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		211.50080	253.473	13.68	0.4192	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		478.94340	405.854	13.65	0.5908	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		203.04340	243.954	13.65	0.4092	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,424.37720	1,527.880	17.33	0.9129	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		50.27720	39.781	17.33	0.0871	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		59.20480	46.787	17.11	0.1008	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		473.14530	400.587	13.67	0.5858	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		207.24530	248.687	13.67	0.4142	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		467.40080	395.373	13.68	0.5808	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,079.93000	2,187.557	18.27	0.9547	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		28.13000	21.157	18.27	0.0453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		505.41370	451.483	13.99	0.4597	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		585.81370	650.483	13.99	0.5403	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		501.53220	447.971	14.01	0.4569	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		591.93220	656.971	14.01	0.5431	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		509.32410	455.019	13.97	0.4625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		579.72410	644.019	13.97	0.5375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,454.41760	1,348.675	11.43	0.8947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		44.81760	57.675	11.43	0.1053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,433.53040	2,315.718	13.74	0.9721	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		13.93040	14.718	13.74	0.0279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,253.00210	1,153.972	11.88	0.8369	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		83.40210	102.972	11.88	0.1631	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		343.46030	306.177	14.93	0.3357	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		923.86030	1,005.177	14.93	0.6643	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,215.26020	6,332.454	20.92	0.9945	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		4.86020	3.454	20.92	0.0055	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,489.54030	1,382.809	11.35	0.9031	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		39.94030	51.809	11.35	0.0969	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		244.53700	217.938	15.70	0.2512	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,264.93700	1,356.938	15.70	0.7488	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,233.20140	3,349.382	18.62	0.9450	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			42.80140	40.382	18.62	0.0550	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,694.91170	1,577.958	10.94	0.9423	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			25.31170	26.958	10.94	0.0577	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			613.49250	549.175	13.53	0.5326	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			443.89250	498.175	13.53	0.4674	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,144.85510	5,259.817	20.92	0.9844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			14.45510	10.817	20.92	0.0156	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			592.74670	544.498	14.34	0.4349	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			875.54670	950.398	14.34	0.5651	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,938.56480	6,064.507	20.64	0.9699	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			316.45370	293.662	16.04	0.2573	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,700.97610	1,801.115	16.02	0.7414	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			779.53480	849.862	14.12	0.5342	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,931.85240	4,057.219	19.45	0.9137	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			89.05240	91.319	19.45	0.0863	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,587.19080	1,485.032	12.12	0.8339	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			119.99080	140.932	12.12	0.1661	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			25.76480	28.607	20.64	0.0301	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			646.73480	593.962	14.12	0.4658	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,709.25370	1,809.562	16.04	0.7427	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			314.73790	292.115	16.05	0.2561	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,717.53790	1,818.015	16.05	0.7439	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			318.17610	295.215	16.02	0.2586	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,241.34630	2,350.069	16.44	0.7556	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			352.63940	334.296	16.42	0.2463	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,224.43940	2,332.896	16.42	0.7537	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			351.08880	332.877	16.43	0.2453	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,232.88880	2,341.477	16.43	0.7547	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			349.54630	331.469	16.44	0.2444	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,037.66380	986.326	14.98	0.4814	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,297.66380	1,384.526	14.98	0.5186	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,044.69180	992.910	14.96	0.4839	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,284.69180	1,371.110	14.96	0.5161	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,041.17120	989.612	14.97	0.4827	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,291.17120	1,377.812	14.97	0.5173	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>122,773,206.70</b>	<b>8,173</b>	<b>1,175,483</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.76190		9.82730			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.78290		9.72650			0.0000	39,131.60	4	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.78850		9.85390			0.0000	156,616.00	16	18,442
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.91500		9.98290			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.03980		10.11000			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.15800		10.22980			0.0000	2,539,500.00	250	10,812

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.40670		10.48380			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,735,247.60</b>	<b>270</b>	<b>35,238</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			741.23540	802.554	16.03	0.9326	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			18.53540	14.454	16.03	0.0674	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			0.00000	161.274	13.01	0.4381	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			0.00000	224.174	13.01	0.5619	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			286.58510	329.645	13.85	0.6363	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			147.16640	125.267	13.89	0.3572	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			293.26640	336.767	13.89	0.6428	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			143.91410	122.450	13.92	0.3508	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			300.01410	343.950	13.92	0.6492	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			150.48510	128.145	13.85	0.3637	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			170.96610	156.202	14.56	0.2864	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			678.06610	731.202	14.56	0.7136	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			168.77600	154.185	14.58	0.2832	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			685.87600	739.185	14.58	0.7168	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			166.58390	152.195	14.61	0.2802	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			693.68390	747.194	14.61	0.7198	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			164.42300	154.188	15.42	0.2263	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,164.42300	1,224.388	15.42	0.7737	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			162.80690	152.690	15.44	0.2244	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,172.80690	1,232.890	15.44	0.7756	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			161.20750	151.205	15.45	0.2225	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,181.20750	1,241.405	15.45	0.7775	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,441.38370	1,503.427	15.61	0.7751	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			189.64370	179.999	15.62	0.2234	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,449.84370	1,511.999	15.62	0.7766	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			192.73400	182.865	15.59	0.2264	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,432.93400	1,494.865	15.59	0.7736	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			191.18370	181.427	15.61	0.2249	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			460.03940	438.832	13.83	0.3981	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			976.23940	1,032.132	13.83	0.6019	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			457.15580	436.161	13.84	0.3961	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			983.35580	1,039.461	13.84	0.6039	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			454.29160	433.503	13.86	0.3941	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			990.49160	1,046.804	13.86	0.6059	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>2,735,247.60</b>	<b>270</b>	<b>35,238</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.81670		9.90350			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.95400		10.04240			0.0000	0.00	0	100
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>850</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			157.19560	128.721	15.05	0.3436	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			323.69560	382.021	15.05	0.6564	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			153.93050	125.975	15.09	0.3378	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			330.43050	389.275	15.09	0.6622	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			160.52320	131.519	15.02	0.3495	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			317.02320	374.819	15.02	0.6505	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			139.12420	124.605	16.15	0.2228	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			916.72420	990.605	16.15	0.7772	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			137.43720	123.106	16.17	0.2205	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			925.03720	999.106	16.17	0.7795	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			140.83260	126.121	16.13	0.2251	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			908.43260	982.121	16.13	0.7749	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>850</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.76390		12.87070			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.02350		13.13500			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.28630		13.40170			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.34140		14.48140			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			30.48070	16.684	15.83	0.0514	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,309.78070	1,402.784	15.83	0.9486	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			30.05870	16.479	15.88	0.0507	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,319.35870	1,412.579	15.88	0.9493	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			31.03640	16.893	15.79	0.0521	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,300.33640	1,392.993	15.79	0.9479	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			116.77960	99.026	15.95	0.1513	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,511.77960	1,605.526	15.95	0.8487	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			115.49870	97.913	15.96	0.1499	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,520.49870	1,614.413	15.96	0.8501	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			114.23110	96.809	15.97	0.1484	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,529.23110	1,623.309	15.97	0.8516	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			1,638.30000	1,753.700		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			1,648.30000	1,763.700		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			1,628.30000	1,743.700		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,146.63400	1,220.386	14.76	0.5281	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			894.68810	827.951	14.73	0.4749	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,133.28810	1,206.551	14.73	0.5251	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			891.35000	824.865	14.74	0.4734	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,139.95000	1,213.465	14.74	0.5266	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			888.03400	821.786	14.76	0.4719	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 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			1.90170		1.91770			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91670		1.93340			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93200		1.94930			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97690		1.99460			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	1.92	Call			425.64710	354.716	14.74	0.4455	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			448.64710	537.716	14.74	0.5545	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			384.33820	318.967	14.91	0.4115	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			507.33820	601.967	14.91	0.5885	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			346.50370	286.435	15.07	0.3790	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			569.50370	669.434	15.07	0.6210	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			409.57650	366.490	15.58	0.3151	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,275.57650	1,399.490	15.58	0.6849	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			385.08130	344.178	15.70	0.2992	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,351.08130	1,477.178	15.70	0.7008	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			435.64040	390.258	15.47	0.3317	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,201.64040	1,323.258	15.47	0.6683	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,007.00000	2,180.000		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	17/09/2018	Foreign Exchange Option	2.13	Put			1,807.00000	1,980.000		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			1,907.00000	2,080.000		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	14/06/2019	Foreign Exchange Option	1.98	Call			1,421.73980	1,347.538	14.66	0.5308	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,275.73980	1,378.538	14.66	0.4692	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,380.53250	1,307.748	14.72	0.5195	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,334.53250	1,438.748	14.72	0.4805	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,464.18810	1,388.505	14.59	0.5424	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,218.18810	1,319.505	14.59	0.4576	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			2.02860		2.04390			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06910		2.08500			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11010		2.12640			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32230		2.34350			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			126.11020	104.534	17.98	0.1465	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,587.11020	1,718.534	17.98	0.8535	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			153.14780	127.593	17.69	0.1742	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,414.14780	1,541.593	17.69	0.8258	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			138.97840	115.492	17.84	0.1598	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,499.97840	1,629.492	17.84	0.8402	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			410.87510	377.153	16.89	0.2874	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,660.87510	1,786.153	16.89	0.7126	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			390.03800	358.451	17.02	0.2750	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,740.03800	1,867.451	17.02	0.7250	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			370.32690	340.779	17.16	0.2632	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,820.32690	1,949.780	17.16	0.7368	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			2,236.00000	2,399.000		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			2,336.00000	2,499.000		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			2,436.00000	2,599.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			779.01380	862.391	14.62	0.3063	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,732.29440	2,599.174	14.47	0.7137	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			697.29440	776.174	14.47	0.2863	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,672.52770	2,541.662	14.54	0.7037	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			737.52770	818.662	14.54	0.2963	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,614.01380	2,485.391	14.62	0.6937	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			1.56510		1.57670			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.58850		1.60040			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.61050		1.62280			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73470		1.75030			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			40.55820	32.278	17.80	0.0689	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,673.55820	1,781.278	17.80	0.9311	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			35.19860	27.788	17.95	0.0602	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,768.19860	1,876.788	17.95	0.9398	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			46.73880	37.485	17.66	0.0787	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,579.73880	1,686.485	17.66	0.9213	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			183.44740	166.613	17.06	0.1860	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,779.44740	1,881.613	17.06	0.8140	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			170.14810	154.504	17.18	0.1742	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,866.14810	1,969.504	17.18	0.8258	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			197.80980	179.702	16.94	0.1986	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,693.80980	1,794.702	16.94	0.8014	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,372.00000	2,495.000		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
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			2,172.00000	2,295.000		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			2,272.00000	2,395.000		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	1.75	Put			1,288.93730	1,377.950	15.88	0.4813	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,253.70200	1,188.753	15.97	0.5069	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,350.70200	1,441.753	15.97	0.4931	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,216.71150	1,153.758	16.06	0.4954	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,413.71150	1,506.758	16.06	0.5046	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,291.93730	1,224.949	15.88	0.5187	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			0.11790		0.11870			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11750		0.11790			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11730		0.11790			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11420		0.11250			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			1.55890		1.57440			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58440		1.60040			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60980		1.62620			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68740		1.70540			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.93290		8.96390			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.04310		9.07610			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.15240		9.18690			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.82840		9.87900			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			66.66520	62.437	16.45	0.2002	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			552.76520	579.537	16.45	0.7998	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			65.03480	60.927	16.48	0.1961	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			561.13480	588.027	16.48	0.8039	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			68.33400	63.983	16.42	0.2044	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			544.43400	571.083	16.42	0.7956	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			120.90650	118.658	16.58	0.2266	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			884.80650	915.558	16.58	0.7734	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			119.32630	117.135	16.60	0.2241	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			893.22630	924.035	16.60	0.7759	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			122.50860	120.201	16.56	0.2292	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			876.40860	907.101	16.56	0.7708	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			743.10000	777.600		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			753.10000	787.600		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			733.10000	767.600		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			653.43290	630.740	14.55	0.5127	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			694.43290	722.340	14.55	0.4873	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			649.54220	626.978	14.57	0.5104	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			700.54220	728.579	14.57	0.4896	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			657.34740	634.526	14.54	0.5150	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			688.34740	716.126	14.54	0.4850	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			1.25700		1.26450			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26570		1.27820			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27350		1.29330			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36230		1.37580			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			355.00000	430.000		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			455.00000	530.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			555.00000	630.000		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			418.00000	543.000		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			518.00000	643.000		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			318.00000	443.000		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			767.00000	965.000		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			867.00000	1,065.000		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			667.00000	865.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			558.00000	423.000		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			458.00000	323.000		1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019		Foreign Exchange Option	1.33	Put		0.00000		0.0000	0.00	0	0
PULA / R	On	14/06/2019		Foreign Exchange Option	1.31	Call	658.00000	523.000		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	1.39500		1.39010			0.0000	0.00	0	0
QUANTO £	On	18/06/2018		Foreign Exchange Future	1.40000		1.39500			0.0000	0.00	0	0
QUANTO £	On	17/09/2018		Foreign Exchange Future	1.40510		1.40010			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	1.22830		1.22860			0.0000	0.00	0	14,890
QUANTO €	On	18/06/2018		Foreign Exchange Future	1.23590		1.23630			0.0000	0.00	0	0
QUANTO €	On	17/09/2018		Foreign Exchange Future	1.24420		1.24460			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>14,890</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>14,890</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future	9.04210	0.10940	8.96310			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future	8.87640	0.10940	8.79790			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future	8.71500	0.10940	8.63630			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10940	9,737.47750	10,904.170	73.85	0.5745	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10940	9,406.47750	9,783.170	73.85	0.4255	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10940	9,692.22240	10,858.290	73.85	0.5730	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10940	9,461.22240	9,837.290	73.85	0.4270	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10940	9,782.75520	10,950.204	73.85	0.5760	0.00	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10940	9,351.75520	9,729.204	73.85	0.4240	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10940	22,605.11830	22,890.960	100.00	0.6385	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10940	21,326.11830	20,826.959	100.00	0.3615	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10940	22,566.85550	22,852.030	100.00	0.6378	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10940	21,387.85550	20,888.029	100.00	0.3622	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10940	22,643.44990	22,929.959	100.00	0.6392	0.00	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10940	21,264.44990	20,765.959	100.00	0.3608	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.10940	263.00000	1,050.000		1.0000	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.10940	0.00000	0.000		0.0000	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10940	163.00000	950.000		1.0000	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10940	0.00000	0.000		0.0000	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10940	363.00000	1,150.000		1.0000	0.00	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10940	0.00000	0.000		0.0000	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,349.38000		22,519.00000			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			9.27280		9.33730			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.41120		9.47790			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.54750		9.61690			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.31570		10.40980			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			43.86870	36.282	15.77	0.1299	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			666.56870	723.482	15.77	0.8701	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			42.71380	35.325	15.79	0.1269	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			675.41380	732.525	15.79	0.8731	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			45.05390	37.264	15.74	0.1330	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			657.75390	714.464	15.74	0.8670	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			139.78710	127.279	15.21	0.2471	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			761.88710	816.079	15.21	0.7529	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			137.91970	125.588	15.23	0.2443	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			770.01970	824.388	15.23	0.7557	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			141.68060	128.995	15.18	0.2500	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			753.78060	807.795	15.18	0.7500	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			383.10000	452.500		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			393.10000	462.500		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			373.10000	442.500		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			870.96840	822.033	13.54	0.6105	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			451.16840	496.333	13.54	0.3895	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			865.86800	817.195	13.55	0.6081	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			456.06800	501.495	13.55	0.3919	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			860.79520	812.384	13.57	0.6056	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			460.99520	506.684	13.57	0.3944	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			3.17780		3.18460			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.12940		3.14030			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.08060		3.08870			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
TRY / R	On	14/06/2019	Foreign Exchange Future			3.05670		3.06840			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			2.63410	3.349	15.08	0.0444	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			338.03410	345.549	15.08	0.9556	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			2.46830	3.124	15.22	0.0415	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			347.86830	355.324	15.22	0.9585	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			2.81440	3.594	14.95	0.0476	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			328.21440	335.794	14.95	0.9524	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			7.63250	7.168	15.20	0.0576	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			527.33250	537.768	15.20	0.9424	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.23450	6.795	15.24	0.0549	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			536.93450	547.395	15.24	0.9451	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			8.05270	7.562	15.16	0.0604	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			517.75270	528.162	15.16	0.9396	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			271.30000	279.400		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			281.30000	289.400		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			261.30000	269.400		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			75.16120	73.226	15.46	0.2426	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			536.76120	546.526	15.46	0.7574	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			73.60470	71.711	15.49	0.2383	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			545.20470	555.011	15.49	0.7617	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			76.75330	74.775	15.43	0.2469	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			528.35330	538.075	15.43	0.7531	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			1.23310		1.22870			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21160		1.20860			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19250		1.19010			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>1 155 267 262.00</b>	<b>89,701</b>	<b>1,878,941</b>
<b>Total Options</b>												<b>55 184 947.76</b>	<b>232,468</b>	<b>4,293,881</b>
<b>Grand Total:</b>												<b>1,210,452,209.76</b>	<b>322,169</b>	<b>6,172,822</b>