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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2018

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			12.11870		12.12540			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.12790		12.13670			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.12970		12.13850			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.13160		12.14040			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.13890		12.14770			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.14260		12.15140			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.14440		12.15320			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.15000		12.15870			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.15180		12.16050			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.15550		12.16420			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.15730		12.16600			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.17930		12.18800			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.18110		12.18980			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.18290		12.19160			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.20620		12.21490			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.21340		12.22210			0.0000	1,060,990,271.40	86,871	887,139
\$ / R On 29/03/2018 Foreign Exchange Future			12.23120		12.24000			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.27680		12.28560			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.27850		12.28730			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.28720		12.29590			0.0000	61,436.00	5	117
\$ / R On 09/05/2018 Foreign Exchange Future			12.30270		12.31130			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			12.30610		12.31480			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.31130		12.31990			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.31310		12.32160			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.31820		12.32680			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.34070		12.34910			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.37170		12.38000			0.0000	43,919,535.00	3,550	180,518
\$ / R	On	29/06/2018	Foreign Exchange Future			12.39070		12.39880			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.39590		12.40400			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.40280		12.41080			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.42690		12.43490			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.43380		12.44170			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.43560		12.44340			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.44560		12.45330			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.45720		12.46500			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.46720		12.47490			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.49710		12.50480			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.52540		12.53300			0.0000	18,675,371.40	1,491	5,261
\$ / R	On	28/09/2018	Foreign Exchange Future			12.54360		12.55130			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.58850		12.59600			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.59500		12.60250			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.59820		12.60570			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.60630		12.61380			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.61910		12.62670			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.64650		12.65420			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.66420		12.67190			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.66910		12.67680			0.0000	253,382.00	20	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.69650		12.70420			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.76930		12.77670			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.82580		12.83240			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.97670		12.98090			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.28860		13.28810			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.63650		13.63640			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.72740		13.72760			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.82230		13.82270			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,123,899,995.80</b>	<b>91,937</b>	<b>1,333,610</b>
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,774.61140	1,781.311	49.70	0.9999	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.01140	0.011	49.70	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.70440	0.437	22.46	0.0036	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,134.00440	1,142.537	22.46	0.9964	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			47.03420	38.682	15.07	0.2441	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			230.33420	230.782	15.07	0.7559	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,163.93910	1,172.494	22.72	0.9968	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.63910	0.394	22.72	0.0032	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			89.45120	77.716	14.16	0.4231	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			132.75120	129.815	14.16	0.5769	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			1,763.37330	1,772.156	27.51	0.9996	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.07330	0.056	27.51	0.0004	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			158.21280	156.179	14.42	0.6345	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			74.91280	64.079	14.42	0.3655	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			262.05040	263.481	15.33	0.7950	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			38.75040	31.381	15.33	0.2050	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			1.02300	0.652	21.49	0.0054	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,024.32300	1,032.752	21.49	0.9946	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			303.56380	306.153	15.66	0.8366	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			30.26380	24.053	15.66	0.1634	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			4.16300	2.946	18.31	0.0241	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			667.46300	675.046	18.31	0.9759	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,113.32530	2,122.123	30.28	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.02530	0.023	30.28	0.0002	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			65.35320	55.246	14.62	0.3256	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			178.65320	177.346	14.62	0.6744	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.89060	0.562	21.84	0.0046	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,064.19060	1,072.662	21.84	0.9954	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.75240	0.469	22.28	0.0038	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,114.05240	1,122.569	22.28	0.9962	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,863.35320	1,872.143	28.30	0.9997	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.05320	0.043	28.30	0.0003	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.44700	0.277	23.56	0.0022	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,263.74700	1,272.377	23.56	0.9978	0.00	0	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,651.86660	3,660.667	54.88	0.9987	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.36660	0.367	54.88	0.0013	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,741.80260	3,750.603	55.08	0.9989	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.30260	0.303	55.08	0.0011	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,381.71770	3,390.519	49.48	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.21770	0.219	49.48	0.0009	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			14.73940	12.746	16.63	0.0881	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			446.23940	453.046	16.63	0.9119	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,081.60680	3,090.408	43.49	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.10680	0.108	43.49	0.0005	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1.81230	1.566	20.24	0.0119	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			903.31230	911.866	20.24	0.9881	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,012.74820	1,021.360	21.21	0.9920	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1.24820	1.060	21.21	0.0080	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			323.46130	328.521	15.72	0.8215	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			33.86130	30.121	15.72	0.1785	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			2.56610	2.045	19.08	0.0131	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,054.86610	1,063.145	19.08	0.9869	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,652.56140	1,661.310	21.82	0.9986	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.26140	0.211	21.82	0.0014	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,013.01500	1,021.049	18.72	0.9790	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			4.41500	3.649	18.72	0.0210	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		0.40770	0.276	21.50	0.0018	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put		1,709.00770	1,717.676	21.50	0.9982	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put		2,898.68830	2,907.481	30.36	0.9996	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call		0.08830	0.081	30.36	0.0004	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put		328.11520	330.513	15.59	0.7344	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call		71.31520	64.913	15.59	0.2656	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put		1,742.19400	1,750.710	21.37	0.9962	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call		0.89400	0.710	21.37	0.0038	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call		1.27720	1.050	20.67	0.0057	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put		1,592.57720	1,601.050	20.67	0.9943	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		2,040.09550	2,048.670	22.82	0.9976	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		0.59550	0.470	22.82	0.0024	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		2,016.56880	2,025.236	22.56	0.9965	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		0.76880	0.736	22.56	0.0035	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put		2,034.83260	2,043.497	22.42	0.9962	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		0.83260	0.797	22.42	0.0038	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put		434.32720	438.989	15.92	0.6896	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call		122.32720	118.289	15.92	0.3104	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		1,994.68580	2,003.291	20.52	0.9901	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		2.68580	2.591	20.52	0.0099	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put		1,618.80180	1,627.101	19.67	0.9768	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		6.80180	6.401	19.67	0.0232	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,325.51650	1,333.058	18.99	0.9526	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		15.31650	14.158	18.99	0.0474	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		19.42220	17.948	18.78	0.0588	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,229.62220	1,236.848	18.78	0.9412	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,229.23210	1,236.355	18.78	0.9383	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		20.83210	19.255	18.78	0.0617	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,120.19710	2,128.649	19.58	0.9844	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		5.09710	4.849	19.58	0.0156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.06200	0.062	25.87	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,277.96200	5,286.662	25.87	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		0.06060	0.060	25.87	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		5,287.96060	5,296.660	25.87	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		0.06340	0.063	25.87	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put		35.88860	36.489	13.27	0.1161	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call		286.30940	280.715	14.49	0.5190	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put		264.20940	267.315	14.49	0.4810	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put		815.98700	821.301	16.96	0.8042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call		88.08700	84.701	16.96	0.1958	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		4,168.60010	4,177.294	25.87	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put		649.45030	654.211	16.36	0.7407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call		121.55030	117.611	16.36	0.2593	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call		131.43950	127.361	16.19	0.2775	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put		609.33950	613.961	16.19	0.7225	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call		757.98860	749.889	13.27	0.8839	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			46.31810	43.894	18.11	0.1092	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			265.24820	259.812	14.66	0.4904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			293.14820	296.412	14.66	0.5096	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,202.91910	2,211.360	19.37	0.9850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			5.01910	4.760	19.37	0.0150	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.70010	0.694	25.87	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			25.39210	23.960	18.54	0.0643	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			58.81620	56.057	17.68	0.1361	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,036.71620	1,042.657	17.68	0.8639	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			33.72770	31.858	18.38	0.0825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,331.62770	1,338.458	18.38	0.9175	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,174.21810	1,180.494	18.11	0.8908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			227.70140	230.553	14.34	0.4400	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			57.88030	55.146	17.70	0.1342	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,045.78030	1,051.746	17.70	0.8658	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,587.31400	1,594.911	18.68	0.9493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			19.41400	18.311	18.68	0.0507	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,463.29210	1,470.560	18.54	0.9357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,146.47210	1,152.682	18.02	0.8859	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,321.75100	2,330.261	19.51	0.9882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			3.85100	3.661	19.51	0.0118	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,809.85330	1,817.880	18.93	0.9671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			11.95330	11.280	18.93	0.0329	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			319.80140	313.953	14.34	0.5600	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,520.34540	1,527.774	18.60	0.9423	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,907.54700	1,915.710	19.04	0.9729	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			9.64700	9.110	19.04	0.0271	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,381.27120	2,389.810	19.57	0.9896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			3.37120	3.210	19.57	0.0104	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			48.57210	46.082	18.02	0.1141	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			23.39010	22.067	18.58	0.0598	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,035.18070	2,043.486	19.19	0.9790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			7.28070	6.886	19.19	0.0210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			17.48910	16.496	18.74	0.0462	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,635.38910	1,643.096	18.74	0.9538	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			22.44540	21.174	18.60	0.0577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,741.77170	1,749.686	18.86	0.9624	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			15.74620	14.852	18.79	0.0421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,683.64620	1,691.452	18.79	0.9579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			108.82810	105.083	16.58	0.2355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			706.72810	711.683	16.58	0.7645	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,501.29010	1,508.667	18.58	0.9402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,722.37160	1,730.251	18.83	0.9610	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			13.01620	12.280	18.89	0.0355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,770.91620	1,778.880	18.89	0.9645	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,858.64080	1,866.739	18.99	0.9701	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			10.74080	10.139	18.99	0.0299	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			13.87170	13.086	18.86	0.0376	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			3.60320	3.428	19.54	0.0111	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			7.77130	7.347	19.15	0.0223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,005.67130	2,013.947	19.15	0.9777	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.81490	2.697	20.36	0.0086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,570.71490	2,579.297	20.36	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			14.47160	13.651	18.83	0.0390	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,460.87090	2,469.435	19.78	0.9908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,350.08900	3,358.752	24.41	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.18900	2.152	24.41	0.0060	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			8.84960	8.360	19.09	0.0251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,946.74960	1,954.960	19.09	0.9749	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,351.50320	2,360.028	19.54	0.9889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.14060	2.112	25.03	0.0057	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,222.70290	2,231.156	19.40	0.9856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			4.80290	4.556	19.40	0.0144	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			4.30120	4.085	19.45	0.0130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,272.20120	2,280.685	19.45	0.9870	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			2.97090	2.835	19.78	0.0092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			4.02530	3.825	19.48	0.0122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			8.11580	7.671	19.13	0.0232	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,986.01580	1,994.271	19.13	0.9768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,539.43670	1,546.916	18.63	0.9444	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			21.53670	20.316	18.63	0.0556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,470.04060	3,478.712	25.03	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			2.86870	2.745	20.15	0.0088	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			4.20730	3.996	19.46	0.0127	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,282.10730	2,290.596	19.46	0.9873	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,680.58110	2,689.179	20.93	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			2.68110	2.579	20.93	0.0080	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,301.92530	2,310.425	19.48	0.9878	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,839.11090	1,847.181	18.97	0.9690	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			223.80550	218.714	15.04	0.4304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			361.70550	365.314	15.04	0.5696	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,730.52680	2,739.131	21.19	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			2.62680	2.531	21.19	0.0078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,530.76870	2,539.345	20.15	0.9912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			807.43000	812.716	16.93	0.8014	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,558.56250	1,566.090	18.65	0.9464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			20.66250	19.490	18.65	0.0536	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			56.96110	54.249	17.73	0.1322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,054.86110	1,060.849	17.73	0.8678	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			11.21090	10.582	18.97	0.0310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			509.06700	513.313	15.75	0.6701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			28.69720	27.089	18.47	0.0716	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			1,406.59720	1,413.690	18.47	0.9284	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,780.47600	2,789.087	21.45	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			2.57600	2.487	21.45	0.0076	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			89.53000	86.116	16.93	0.1986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			4.69810	4.458	19.41	0.0141	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,640.62750	2,649.220	20.72	0.9918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2.72750	2.620	20.72	0.0082	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,040.26140	3,048.899	22.80	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			2.36140	2.299	22.80	0.0067	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			161.16700	156.713	15.75	0.3299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			12.47390	11.770	18.91	0.0342	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,313.00690	1,319.767	18.36	0.9146	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			35.10690	33.167	18.36	0.0854	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,939.02370	3,947.714	25.87	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			1.12370	1.114	25.87	0.0031	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,232.59810	2,241.058	19.41	0.9859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			388.20070	391.933	15.17	0.5902	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			42.80730	40.485	18.25	0.1015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,220.70730	1,227.085	18.25	0.8985	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			15.09610	14.240	18.81	0.0405	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,702.99610	1,710.840	18.81	0.9595	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,790.37390	1,798.370	18.91	0.9658	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,966.37510	1,974.608	19.11	0.9759	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			389.93460	383.623	14.04	0.6370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			167.83460	170.223	14.04	0.3630	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,779.45180	3,788.138	25.87	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			1.55180	1.538	25.87	0.0042	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			210.30070	205.333	15.17	0.4098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			2.22160	2.179	24.05	0.0061	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			54.29440	51.651	17.82	0.1265	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,082.19440	1,088.251	17.82	0.8735	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			72.51330	69.439	17.30	0.1646	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			920.41330	926.039	17.30	0.8354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			8.47510	8.008	19.11	0.0241	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			457.76610	461.802	15.51	0.6388	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,530.01970	3,538.695	25.35	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			2.11970	2.095	25.35	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,690.56990	2,699.169	20.98	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			2.66990	2.569	20.98	0.0080	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,280.12160	3,288.779	24.05	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			2.47580	2.399	22.02	0.0072	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			44.17620	41.814	18.19	0.1045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,202.07620	1,208.414	18.19	0.8955	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,128.03880	1,134.206	17.96	0.8825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			50.13880	47.606	17.96	0.1175	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			179.86610	175.202	15.51	0.3612	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		5,267.96340	5,276.663	25.87	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		81.21810	77.964	17.10	0.1822	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		859.11810	864.564	17.10	0.8178	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,240.14160	3,248.797	23.84	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		2.24160	2.197	23.84	0.0062	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,890.37580	2,898.999	22.02	0.9928	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,365.97110	2,373.987	19.04	0.9848	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		5.97110	5.187	19.04	0.0152	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,037.21170	2,044.438	19.28	0.9369	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		32.81170	31.238	19.28	0.0631	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,725.96170	2,733.913	20.17	0.9729	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		13.26170	12.413	20.17	0.0271	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,526.23180	3,534.685	20.43	0.9921	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		3.53180	3.185	20.43	0.0079	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		2,944.73390	2,952.741	20.12	0.9782	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		10.63390	9.941	20.12	0.0218	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		262.43560	263.820	13.94	0.4015	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		458.33560	451.020	13.94	0.5985	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,570.24780	1,576.671	18.24	0.8826	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		66.14780	63.871	18.24	0.1174	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,369.34150	3,377.609	20.18	0.9887	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		5.24150	4.809	20.18	0.0113	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		669.47680	673.643	15.58	0.6458	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		240.77680	236.343	15.58	0.3542	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		72.31820	70.212	18.25	0.1224	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,621.01820	1,627.512	18.25	0.8776	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,325.40940	3,333.542	19.74	0.9860	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		6.70940	6.242	19.74	0.0140	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,127.62960	2,134.904	19.28	0.9259	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		42.42960	41.004	19.28	0.0741	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,220.41660	2,227.672	19.38	0.9302	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		40.31660	38.972	19.38	0.0698	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		248.83150	244.566	15.56	0.3575	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		678.93150	683.266	15.56	0.6425	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,445.95560	3,454.147	19.46	0.9877	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		5.85560	5.447	19.46	0.0123	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,028.77240	2,035.765	19.01	0.9144	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		50.37240	48.865	19.01	0.0856	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		234.25040	236.308	13.74	0.3528	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		561.05040	554.508	13.74	0.6472	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,096.97540	3,103.684	19.15	0.9721	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		16.07540	14.384	19.15	0.0279	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,556.44310	1,562.918	17.89	0.8418	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		105.54310	103.618	17.89	0.1582	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,548.34420	3,555.349	18.73	0.9869	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		7.44420	6.049	18.73	0.0131	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	14.53	Call			68.17050	67.363	18.99	0.1005	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			36.02340	35.691	20.02	0.0561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,906.02340	2,913.991	20.02	0.9439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			486.68270	481.918	14.31	0.5436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			406.68270	410.218	14.31	0.4564	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,954.36640	2,962.418	20.08	0.9462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			34.36640	34.118	20.08	0.0538	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,665.65330	2,673.116	19.71	0.9309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			45.65330	44.816	19.71	0.0691	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			217.69510	215.294	16.43	0.2837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,037.69510	1,043.594	16.43	0.7163	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,877.05720	2,884.972	19.99	0.9425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			37.05720	36.672	19.99	0.0575	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.03290	2.085	21.01	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,332.03290	5,340.385	21.01	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.08940	2.143	21.01	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,312.08940	5,320.443	21.01	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,170.03150	8,178.333	21.01	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03150	0.033	21.01	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.06100	2.114	21.01	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,322.06100	5,330.414	21.01	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,011.64230	4,020.118	21.01	0.9796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			11.64230	11.818	21.01	0.0204	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,771.12230	2,778.826	19.85	0.9370	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			41.12230	40.526	19.85	0.0630	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			149.36440	147.332	17.42	0.2030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,409.36440	1,415.632	17.42	0.7970	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			248.52850	245.771	16.08	0.3178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			918.52850	924.071	16.08	0.6822	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			405.77070	401.963	14.77	0.4746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			525.77070	530.263	14.77	0.5254	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,409.35510	1,399.253	12.47	0.9369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			29.35510	27.553	12.47	0.0631	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			259.83940	256.956	15.97	0.3300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			879.83940	885.256	15.97	0.6700	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			637.77600	632.498	13.69	0.6538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			257.77600	260.798	13.69	0.3462	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			269.13360	266.302	15.88	0.3400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			849.13360	854.601	15.88	0.6600	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,799.97000	2,807.734	19.89	0.9385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			39.97000	39.434	19.89	0.0615	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			324.24440	321.018	15.37	0.3970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			694.24440	699.318	15.37	0.6030	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,148.49760	3,156.835	20.33	0.9544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			28.49760	28.535	20.33	0.0456	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			141.52790	139.502	17.52	0.1936	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,461.52790	1,467.802	17.52	0.8064	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			199.49740	197.314	16.66	0.2630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,119.49740	1,125.614	16.66	0.7370	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,484.02560	2,491.702	19.48	0.9190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			54.02560	53.402	19.48	0.0810	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			975.35970	968.054	12.79	0.8273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			95.35970	96.354	12.79	0.1727	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			443.97080	439.908	14.53	0.5084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			463.97080	468.208	14.53	0.4916	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,149.76370	4,158.221	21.01	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			9.76370	9.921	21.01	0.0174	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,388.65120	2,396.308	19.31	0.9126	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			58.65120	58.008	19.31	0.0874	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			213.91090	211.558	16.47	0.2795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,053.91090	1,059.858	16.47	0.7205	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,177.71310	3,186.086	20.37	0.9555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			27.71310	27.786	20.37	0.0445	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			223.50840	221.040	16.36	0.2903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,013.50840	1,019.340	16.36	0.7097	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,795.28990	3,803.798	21.01	0.9740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			15.28990	15.498	21.01	0.0260	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			170.89460	169.067	17.07	0.2295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,270.89460	1,277.367	17.07	0.7705	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,120.14060	4,128.602	21.01	0.9820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			10.14060	10.302	21.01	0.0180	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			108.02090	106.539	18.05	0.1525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,728.02090	1,734.839	18.05	0.8475	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,080.42190	3,088.667	20.24	0.9517	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			30.42190	30.367	20.24	0.0483	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			173.83160	171.965	17.03	0.2330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,253.83160	1,260.265	17.03	0.7670	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,041.21330	4,049.685	21.01	0.9803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			11.21330	11.385	21.01	0.0197	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			98.85620	97.528	18.23	0.1409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,818.85620	1,825.828	18.23	0.8591	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,003.18070	5,011.553	21.01	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			3.18070	3.253	21.01	0.0064	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,625.26460	4,633.669	21.01	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			5.26460	5.369	21.01	0.0100	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,903.63620	4,912.016	21.01	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			3.63620	3.716	21.01	0.0072	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			125.80300	124.029	17.75	0.1746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,575.80300	1,582.329	17.75	0.8254	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			135.24400	133.318	17.61	0.1860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,505.24400	1,511.618	17.61	0.8140	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,833.99120	4,842.377	21.01	0.9922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			3.99120	4.077	21.01	0.0078	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			124.67290	122.918	17.77	0.1732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,584.67290	1,591.218	17.77	0.8268	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			504.79930	499.968	14.22	0.5580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			384.79930	388.268	14.22	0.4420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			118.12420	116.475	17.88	0.1651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,638.12420	1,644.775	17.88	0.8349	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			509.42280	504.577	14.20	0.5616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			379.42280	382.877	14.20	0.4384	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			128.09440	126.284	17.72	0.1774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,558.09440	1,564.584	17.72	0.8226	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,545.84420	4,554.256	21.01	0.9890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			5.84420	5.956	21.01	0.0110	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			86.67600	85.553	18.50	0.1251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,956.67600	1,963.853	18.50	0.8749	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			168.01670	166.223	17.12	0.2260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,288.01670	1,294.523	17.12	0.7740	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			129.25790	127.429	17.70	0.1788	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,549.25790	1,555.729	17.70	0.8212	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,278.27760	4,286.719	21.01	0.9849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			8.27760	8.419	21.01	0.0151	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			573.04890	567.990	13.94	0.6092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			313.04890	316.290	13.94	0.3908	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,431.79810	3,440.429	20.69	0.9640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			21.79810	22.129	20.69	0.0360	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,218.17050	2,225.663	18.99	0.8995	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,254.88450	3,261.953	20.54	0.9507	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			33.68450	32.653	20.54	0.0493	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,545.96060	1,552.535	17.64	0.8088	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			144.76060	143.235	17.64	0.1912	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,725.08640	3,732.143	21.24	0.9649	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			23.88640	22.843	21.24	0.0351	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,703.22970	1,710.014	17.88	0.8306	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			127.22970	125.914	17.88	0.1694	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,482.67610	1,489.181	17.45	0.7912	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			163.47610	161.981	17.45	0.2088	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,371.00050	1,377.398	17.21	0.7708	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			181.80050	180.198	17.21	0.2292	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			643.21410	638.219	13.83	0.6330	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			302.41410	305.419	13.83	0.3670	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,538.81870	1,545.600	17.46	0.7877	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			173.71870	172.500	17.46	0.2123	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			108.56720	107.586	18.45	0.1383	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,116.86720	2,123.786	18.45	0.8617	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,538.96650	3,545.857	20.92	0.9461	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			40.66650	39.657	20.92	0.0539	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			1,880.50930	1,887.294	18.04	0.8348	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			132.20930	131.094	18.04	0.1652	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,324.53830	3,331.453	20.55	0.9387	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			46.23830	45.253	20.55	0.0613	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,970.40390	1,977.189	18.20	0.8447	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			123.80390	122.789	18.20	0.1553	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,415.27670	3,422.080	20.74	0.9374	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			48.57670	47.680	20.74	0.0626	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,536.06170	1,542.396	17.38	0.7774	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			189.36170	187.996	17.38	0.2226	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,902.18770	3,909.055	21.41	0.9537	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			35.48770	34.655	21.41	0.0463	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,585.73900	1,592.145	17.43	0.7797	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,759.91330	3,766.827	21.41	0.9439	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			44.91330	44.027	21.41	0.0561	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			447.80000	451.892	14.30	0.4372	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			592.80000	589.092	14.30	0.5628	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			190.73900	189.345	17.43	0.2203	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,260.85620	2,267.563	18.56	0.8609	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			115.75620	114.763	18.56	0.1391	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,608.73230	3,615.579	21.02	0.9266	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			63.53230	62.679	21.02	0.0734	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,530.20960	1,536.292	17.22	0.7501	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			235.00960	233.392	17.22	0.2499	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,109.80250	4,116.830	21.41	0.9467	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			44.60250	43.931	21.41	0.0533	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,594.21310	1,587.128	12.90	0.9034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			61.21310	61.728	12.90	0.0966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			602.33140	599.264	14.59	0.5303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			569.33140	573.864	14.59	0.4697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,678.31880	3,685.022	20.99	0.9214	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			71.31880	70.422	20.99	0.0786	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			475.90600	473.472	15.27	0.4418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			792.90600	798.072	15.27	0.5582	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,581.27590	3,587.964	20.80	0.9180	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			74.27590	73.364	20.80	0.0820	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			442.32640	440.065	15.48	0.4164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			869.32640	874.665	15.48	0.5836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,718.95930	2,725.450	19.09	0.8761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			111.95930	110.850	19.09	0.1239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			270.87350	269.133	16.99	0.2735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,467.87350	1,473.733	16.99	0.7265	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			559.10780	556.258	14.80	0.5013	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			636.10780	640.858	14.80	0.4987	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,513.46240	3,520.137	20.66	0.9156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			76.46240	75.537	20.66	0.0844	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		3,620.07020	3,626.763	20.87	0.9194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		73.07020	72.164	20.87	0.0806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		544.23360	541.460	14.88	0.4910	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		661.23360	666.060	14.88	0.5090	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,401.42610	1,407.263	16.83	0.7143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		284.42610	282.663	16.83	0.2857	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,824.22120	3,830.949	21.27	0.9261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		67.22120	66.349	21.27	0.0739	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,524.37610	4,531.429	21.29	0.9556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		37.37610	36.829	21.29	0.0444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		340.96750	339.107	16.27	0.3348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,167.96750	1,173.707	16.27	0.6652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		132.22860	131.026	18.63	0.1448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,449.22860	2,455.626	18.63	0.8552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		999.02640	994.361	13.25	0.7427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		216.02640	218.961	13.25	0.2573	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		365.83950	363.932	16.05	0.3556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,082.83950	1,088.532	16.05	0.6444	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		131.42360	130.224	18.64	0.1440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,458.42360	2,464.824	18.64	0.8560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		130.62430	129.429	18.66	0.1432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,467.62430	2,474.029	18.66	0.8568	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,775.01520	3,781.787	21.16	0.9188	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		76.31520	75.387	21.16	0.0812	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,524.85450	1,530.858	17.09	0.7282	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		276.15450	274.458	17.09	0.2718	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,299.52290	4,306.547	21.25	0.9430	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		50.82290	50.147	21.25	0.0570	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,103.62530	2,109.678	17.90	0.7961	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		209.62530	208.178	17.90	0.2039	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,613.49560	2,619.553	18.64	0.8451	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		155.99560	154.553	18.64	0.1549	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,953.17050	3,959.585	21.10	0.9122	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		88.87050	87.785	21.10	0.0878	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,517.59400	1,523.466	16.90	0.7055	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		323.29400	321.666	16.90	0.2945	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,474.35470	4,481.053	21.10	0.9373	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		60.05470	59.253	21.10	0.0627	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		292.72350	296.251	13.47	0.2936	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,006.52350	1,002.551	13.47	0.7064	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		319.41730	317.827	16.97	0.2891	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,565.61730	1,571.526	16.97	0.7109	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,268.82650	4,275.410	21.06	0.9265	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		72.62650	71.710	21.06	0.0735	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,422.63650	2,429.042	18.28	0.8197	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		189.33650	188.142	18.28	0.1803	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			4,139.83410	4,146.393	20.87	0.9110	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			94.03410	92.893	20.87	0.0890	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,511.95840	1,517.842	16.75	0.6869	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			366.15840	364.342	16.75	0.3131	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,718.14970	4,725.019	20.87	0.9374	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			62.34970	61.519	20.87	0.0626	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,390.05930	1,395.787	16.44	0.6585	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			411.95930	409.987	16.44	0.3415	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,171.39510	3,177.509	19.43	0.8606	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			153.29510	151.709	19.43	0.1394	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			601.95310	599.401	15.27	0.4659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			885.15310	890.301	15.27	0.5341	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,432.48030	2,438.364	18.14	0.8045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			219.28030	217.464	18.14	0.1955	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			198.78690	196.978	18.40	0.1788	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,611.98690	2,617.878	18.40	0.8212	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			199.75140	197.945	18.39	0.1796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,602.95140	2,608.845	18.39	0.8204	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			200.72490	198.918	18.38	0.1804	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,593.92490	2,599.818	18.38	0.8196	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,635.85840	4,642.539	20.77	0.9298	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			72.65840	71.639	20.77	0.0702	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,415.70000	3,421.802	19.88	0.8716	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			142.50000	140.902	19.88	0.1284	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,325.25910	4,331.625	20.65	0.9098	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			99.45910	98.125	20.65	0.0902	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,505.69570	1,511.372	16.60	0.6694	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			409.89570	407.872	16.60	0.3306	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,941.51620	4,948.241	20.65	0.9367	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			65.71620	64.741	20.65	0.0633	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,589.68750	2,594.988	18.25	0.7880	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			266.38750	264.288	18.25	0.2120	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			282.25110	280.606	18.56	0.2125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,779.85110	2,784.806	18.56	0.7875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			284.46120	282.822	18.53	0.2140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,762.06120	2,767.022	18.53	0.7860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			480.77440	479.334	16.94	0.3404	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,698.37440	1,703.534	16.94	0.6596	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			283.35530	281.713	18.54	0.2133	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,770.95530	2,775.913	18.54	0.7867	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			552.17110	552.192	17.35	0.3459	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,941.27110	1,945.492	17.35	0.6541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			550.13350	550.146	17.37	0.3448	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,949.23350	1,953.446	17.37	0.6552	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			554.22390	554.248	17.34	0.3470	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,933.32390	1,937.549	17.34	0.6530	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			553.47530	555.641	18.80	0.2926	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,085.37530	3,087.041	18.80	0.7074	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			555.57070	557.755	18.77	0.2938	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,067.47070	3,069.155	18.77	0.7062	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,874.80670	6,874.835	20.95	0.8990	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			162.90670	163.435	20.95	0.1010	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			554.52070	556.696	18.79	0.2932	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,076.42070	3,078.096	18.79	0.7068	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			933.58140	936.069	17.95	0.4029	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,467.18140	2,469.570	17.95	0.5971	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			931.37310	933.859	17.95	0.4021	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,474.97310	2,477.359	17.95	0.5979	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			935.79710	938.287	17.94	0.4037	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,459.39710	2,461.787	17.94	0.5963	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,611.56720	2,614.280	18.19	0.5979	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			969.16720	971.680	18.19	0.4021	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,044.40400	1,046.628	18.08	0.4169	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,571.70400	2,574.328	18.08	0.5831	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,042.12550	1,044.339	18.08	0.4162	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,579.42550	2,582.039	18.08	0.5838	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,046.68960	1,048.914	18.07	0.4177	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,563.98960	2,566.615	18.07	0.5823	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,395,132</b>
<b>Total \$ / R</b>												<b>1,123,899,995.80</b>	<b>91,937</b>	<b>4,728,742</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.21340		12.22210			0.0000	1,465,608.00	120	537
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.37170		12.38000			0.0000	433,009.50	35	60
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.52540		12.53300			0.0000	125,254.00	10	23
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.66910		12.67680			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.97670		12.98090			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>2,023,871.50</b>	<b>165</b>	<b>623</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			2,244.54270	2,117.443	18.60	0.0577	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			152,034.54270	152,777.443	18.60	0.9423	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			2,198.69140	2,074.094	18.61	0.0566	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			152,988.69140	153,734.094	18.61	0.9434	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			2,291.34820	2,161.647	18.59	0.0587	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			151,081.34820	151,821.647	18.59	0.9413	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			11,498.95360	11,339.231	17.93	0.1612	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			166,498.95360	167,169.231	17.93	0.8388	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			11,396.41650	11,238.350	17.95	0.1599	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			167,396.41650	168,068.350	17.95	0.8401	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			11,602.29910	11,440.908	17.91	0.1625	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			165,602.29910	166,270.908	17.91	0.8375	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			22,580.47800	22,422.261	17.43	0.2335	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		170,280.47800	170,882.261	17.43	0.7665		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.02	Call		22,431.92490	22,274.259	17.44	0.2321		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.02	Put		171,131.92490	171,734.259	17.44	0.7679		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Call		22,730.12190	22,571.351	17.41	0.2348		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put		169,430.12190	170,031.351	17.41	0.7652		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put		272,096.00420	272,686.173	18.57	0.8304		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call		18,942.95490	18,762.815	18.54	0.1710		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put		270,262.95490	270,852.815	18.54	0.8290		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call		18,852.37040	18,672.277	18.55	0.1703		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put		271,172.37040	271,762.277	18.55	0.8297		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call		18,776.00420	18,596.173	18.57	0.1696		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call		55,217.10800	55,219.230	17.35	0.3459		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put		194,127.10800	194,549.230	17.35	0.6541		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call		55,013.35310	55,014.566	17.37	0.3448		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put		194,923.35310	195,344.566	17.37	0.6552		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call		55,422.38690	55,424.854	17.34	0.3470		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put		193,332.38690	193,754.854	17.34	0.6530		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>2,023,871.50</b>	<b>165</b>	<b>623</b>
£ / R	On	31/01/2018	Foreign Exchange Future			16.97370	16.90480			0.0000		0.00	0	10
£ / R	On	01/03/2018	Foreign Exchange Future			17.06480	16.99530			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			17.10790	17.03810			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			17.12020	17.05040			0.0000		256,803.00	15	192,109
£ / R	On	30/04/2018	Foreign Exchange Future			17.25370	17.23650			0.0000		103,522.20	6	6
£ / R	On	18/06/2018	Foreign Exchange Future			17.40360	17.33190			0.0000		17,403,600.00	1,000	7,957
£ / R	On	17/09/2018	Foreign Exchange Future			17.68400	17.61070			0.0000		0.00	0	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.95430	17.87900			0.0000		0.00	0	886
£ / R	On	14/06/2019	Foreign Exchange Future			18.54010	18.45780			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>17,763,925.20</b>	<b>1,021</b>	<b>205,187</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put		2,005.87810	1,937.007	26.83	0.9965		0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call		0.67810	0.707	26.83	0.0035		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,249.28130	2,180.416	20.40	0.9646		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		14.58130	15.217	20.40	0.0354		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,050.77810	1,982.665	19.48	0.9251		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		38.87810	40.566	19.48	0.0749		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		357.18440	379.477	16.08	0.4753		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		526.78440	479.277	16.08	0.5247		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		353.46370	375.506	16.10	0.4717		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		533.06370	485.306	16.10	0.5283		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		360.93970	383.482	16.06	0.4790		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		520.53970	473.282	16.06	0.5210		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		449.18200	478.309	15.73	0.5580		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		398.78200	358.109	15.73	0.4420		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	19/03/2018	Foreign Exchange Option	20.14	Put			3,100.62170	3,031.508	20.64	0.9766	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			11.02170	11.708	20.64	0.0234	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,997.19670	1,929.359	19.21	0.9131	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			47.59670	49.559	19.21	0.0869	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			0.00000	545.132	15.71	0.4771	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			0.00000	568.832	15.71	0.5229	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			492.17280	510.500	16.45	0.4136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,060.27280	1,006.900	16.45	0.5864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			489.10370	507.293	16.46	0.4116	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,067.20370	1,013.693	16.46	0.5884	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			495.26450	513.722	16.43	0.4156	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,053.36450	1,000.122	16.43	0.5844	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			631.04860	655.336	15.96	0.4983	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			799.14860	751.736	15.96	0.5017	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,171.14730	3,100.933	19.31	0.8924	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			103.04730	104.533	19.31	0.1076	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			663.69870	685.398	16.38	0.4298	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,312.99870	1,261.398	16.38	0.5702	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			670.05800	691.984	16.36	0.4330	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,299.35800	1,247.984	16.36	0.5670	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			666.87100	688.683	16.37	0.4314	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,306.17100	1,254.683	16.37	0.5686	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			973.22690	1,002.608	15.97	0.5057	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,214.22690	1,168.308	15.97	0.4943	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			969.39120	998.657	15.98	0.5043	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,220.39120	1,174.357	15.98	0.4957	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			977.07030	1,006.566	15.96	0.5072	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,208.07030	1,162.266	15.96	0.4928	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,274.48920	1,312.556	15.60	0.5250	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,456.68920	1,412.456	15.60	0.4750	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,282.33150	1,320.598	15.59	0.5273	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,444.53150	1,400.498	15.59	0.4727	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,278.40450	1,316.575	15.60	0.5262	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,450.60450	1,406.475	15.60	0.4738	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>17,763,925.20</b>	<b>1,021</b>	<b>208,687</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11096		0.11059			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11303		0.11266			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11514		0.11475			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12474		0.12423			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			57.56880	62.589	18.97	0.1522	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			998.16880	966.789	18.97	0.8478	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	0.13	Call			9.54040	10.257	21.21	0.0299	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,950.14040	1,914.457	21.21	0.9701	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			296.39870	316.279	15.53	0.5691	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			236.99870	220.479	15.53	0.4309	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			111.58950	118.866	20.88	0.1604	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,845.78950	1,815.466	20.88	0.8396	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			57.64510	63.491	23.57	0.0868	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,791.84510	2,760.091	23.57	0.9132	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			255.70510	269.530	18.69	0.3275	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			989.90510	966.130	18.69	0.6725	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,525.50000	2,486.100		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			525.50000	486.100		1.0000	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			1,525.50000	1,486.100		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	14/06/2019	Foreign Exchange Option	0.13	Call			924.31750	949.313	19.99	0.4770	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,500.91750	1,475.513	19.99	0.5230	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			671.97780	690.550	21.21	0.3681	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,248.57780	2,216.750	21.21	0.6319	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,291.16380	1,323.731	18.64	0.6126	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			867.76380	849.931	18.64	0.3874	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			14.88280		14.84990			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.89500		14.86460			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.94240		14.91190			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.98330		14.95280			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.03010		14.99940			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.04260		15.01190			0.0000	150,426.00	10	109,932
€ / R	On	29/03/2018	Foreign Exchange Future			15.07430		15.04360			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.33270		15.30100			0.0000	15,332,700.00	1,000	10,865
€ / R	On	17/09/2018	Foreign Exchange Future			15.62660		15.59410			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			15.91330		15.88140			0.0000	238,699.50	15	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.51800		16.48180			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>15,721,825.50</b>	<b>1,025</b>	<b>281,234</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,151.68860	1,117.952	20.50	0.9944	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			1.58860	0.752	20.50	0.0056	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.71570	1.422	18.19	0.0103	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			867.31570	896.422	18.19	0.9897	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			939.49740	908.038	19.22	0.9803	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			4.09740	3.038	19.22	0.0197	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,636.00790	1,605.268	23.60	0.9982	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	31/01/2018	Foreign Exchange Option	16.50	Call		0.60790	0.268	23.60	0.0018	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put		1,172.77770	1,141.204	17.44	0.9495	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call		14.67770	13.604	17.44	0.0505	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		1,469.92870	1,441.900	17.01	0.9532	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		12.72870	15.200	17.01	0.0468	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		2,026.99140	1,995.712	18.42	0.9610	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		16.39140	15.812	18.42	0.0390	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.58880	3.523	16.52	0.0105	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		32.24900	30.112	13.54	0.0819	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		1,044.14900	1,072.712	13.54	0.9181	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		2,007.33510	1,976.285	18.16	0.9555	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		19.23510	18.885	18.16	0.0445	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,424.88660	1,392.508	16.80	0.9002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		311.11820	319.601	13.88	0.5071	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		349.21820	327.001	13.88	0.4929	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		291.20880	298.932	14.00	0.4829	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		379.30880	356.332	14.00	0.5171	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		2,015.48880	2,046.123	16.52	0.9895	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		253.47250	234.794	13.54	0.4029	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		405.85370	418.187	13.50	0.6072	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		243.95370	225.587	13.50	0.3928	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,527.88050	1,495.273	16.99	0.9146	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		39.78050	37.873	16.99	0.0854	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		46.78660	45.108	16.80	0.0998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		400.58720	412.764	13.52	0.6022	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		248.68720	230.164	13.52	0.3978	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		395.37250	407.394	13.54	0.5971	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,187.55660	2,157.510	18.29	0.9533	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		21.15660	21.809	18.29	0.0467	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		451.48300	461.543	13.92	0.4684	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		650.48300	628.843	13.92	0.5316	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		447.97060	457.931	13.93	0.4656	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		656.97060	635.231	13.93	0.5344	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		455.01900	465.183	13.90	0.4712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		644.01900	622.483	13.90	0.5288	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,348.67490	1,374.380	11.30	0.9028	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		57.67490	51.680	11.30	0.0972	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,315.71830	2,347.330	13.91	0.9725	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.71830	14.630	13.91	0.0275	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,153.97170	1,177.537	11.78	0.8461	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		102.97170	94.837	11.78	0.1539	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		306.17690	311.900	14.84	0.3420	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,005.17690	979.201	14.84	0.6580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,332.45380	6,301.533	21.35	0.9934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		3.45380	4.233	21.35	0.0066	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,382.80910	1,408.866	11.22	0.9110	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			51.80910	46.166	11.22	0.0890	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			217.93830	221.074	15.60	0.2554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,356.93830	1,328.374	15.60	0.7446	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,349.38150	3,316.553	18.41	0.9458	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			40.38150	39.253	18.41	0.0542	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,577.95810	1,608.884	11.07	0.9442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			26.95810	26.184	11.07	0.0558	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			549.17470	562.521	13.49	0.5422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			498.17470	479.821	13.49	0.4578	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,259.81660	5,230.073	21.35	0.9822	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			10.81660	12.773	21.35	0.0178	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			544.49800	552.921	14.26	0.4411	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			950.39800	926.321	14.26	0.5589	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,064.50730	6,028.537	20.15	0.9726	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			293.66210	296.298	15.93	0.2603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,801.11530	1,771.291	15.92	0.7384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			849.86210	826.853	14.03	0.5275	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,057.21860	4,019.352	19.08	0.9168	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			91.31860	85.952	19.08	0.0832	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,485.03240	1,510.443	12.09	0.8402	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			140.93240	133.843	12.09	0.1598	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			28.60730	25.137	20.15	0.0274	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			593.96210	603.453	14.03	0.4725	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,809.56210	1,779.698	15.93	0.7397	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			292.11480	294.716	15.95	0.2591	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,818.01480	1,788.116	15.95	0.7409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			295.21530	297.891	15.92	0.2616	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,350.06920	2,320.161	16.35	0.7535	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			334.29620	336.331	16.32	0.2484	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,332.89620	2,303.030	16.32	0.7516	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			332.87660	334.892	16.33	0.2474	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,341.47660	2,311.592	16.33	0.7526	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			331.46920	333.461	16.35	0.2465	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			986.32630	1,000.461	14.95	0.4861	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,384.52630	1,362.460	14.95	0.5139	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			992.91030	1,007.130	14.93	0.4887	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,371.11030	1,349.130	14.93	0.5113	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			989.61190	1,003.793	14.94	0.4874	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,377.81190	1,355.793	14.94	0.5126	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>15,721,825.50</b>	<b>1,025</b>	<b>1,176,483</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.72120		9.76190			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.74220		9.78290			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.74780		9.78850			0.0000	71,100,453.20	7,294	11,648

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	18/06/2018	Foreign Exchange Future			9.87430		9.91500			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.99940		10.03980			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.11720		10.15800			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.36630		10.40670			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>71,100,453.20</b>	<b>7,294</b>	<b>28,444</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			802.55390	839.572	15.91	0.9465	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			14.45390	10.772	15.91	0.0535	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			161.27420	178.566	13.06	0.4716	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			224.17420	200.766	13.06	0.5284	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			128.14510	113.116	13.92	0.3346	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			329.64510	355.316	13.92	0.6654	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			125.26690	110.503	13.95	0.3283	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			336.76690	362.703	13.95	0.6717	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			122.45040	107.948	13.99	0.3222	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			343.95040	370.148	13.99	0.6778	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			747.19450	776.416	14.64	0.7349	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			156.20240	144.470	14.59	0.2711	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			731.20240	760.170	14.59	0.7289	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			154.18490	142.580	14.61	0.2681	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			739.18490	768.280	14.61	0.7319	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			152.19450	140.716	14.64	0.2651	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			154.18810	144.566	15.42	0.2161	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,224.38810	1,255.166	15.42	0.7839	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			152.69000	143.146	15.44	0.2143	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,232.89000	1,263.746	15.44	0.7857	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			151.20480	141.742	15.46	0.2125	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,241.40480	1,272.342	15.46	0.7875	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,503.42730	1,534.469	15.60	0.7837	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			179.99870	170.310	15.62	0.2149	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,511.99870	1,543.110	15.62	0.7851	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			182.86550	173.040	15.59	0.2178	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,494.86550	1,525.840	15.59	0.7822	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			181.42730	171.669	15.60	0.2163	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			438.83190	424.836	13.88	0.3894	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,032.13190	1,058.536	13.88	0.6106	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			436.16090	422.241	13.90	0.3875	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,039.46090	1,065.941	13.90	0.6125	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			433.50350	419.664	13.91	0.3855	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,046.80350	1,073.364	13.91	0.6145	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>71,100,453.20</b>	<b>7,294</b>	<b>28,444</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.79770		9.81670			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.93430		9.95400			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>850</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			128.72070	119.878	15.01	0.3295	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			382.02070	392.178	15.01	0.6705	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			125.97540	117.256	15.05	0.3238	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			389.27540	399.556	15.05	0.6762	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			131.51890	122.553	14.98	0.3354	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			374.81890	384.853	14.98	0.6646	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			124.60490	118.633	16.11	0.2156	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			990.60490	1,004.333	16.11	0.7844	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			123.10590	117.184	16.14	0.2133	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			999.10590	1,012.884	16.14	0.7867	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			126.12130	120.100	16.09	0.2179	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			982.12130	995.800	16.09	0.7821	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			12.78130		12.76390			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.04140		13.02350			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.30450		13.28630			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.37110		14.34140			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			16.68420	19.869	16.38	0.0584	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,402.78420	1,388.569	16.38	0.9416	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			16.47940	19.606	16.42	0.0576	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,412.57940	1,398.306	16.42	0.9424	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			16.89280	20.136	16.34	0.0592	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,392.99280	1,378.836	16.34	0.9408	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			99.02630	101.175	15.97	0.1540	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,605.52630	1,589.775	15.97	0.8460	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			97.91280	100.031	15.98	0.1525	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,614.41280	1,598.631	15.98	0.8475	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			96.80930	98.897	15.99	0.1511	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,623.30930	1,607.497	15.99	0.8489	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			1,753.70000	1,735.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,763.70000	1,745.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,743.70000	1,725.500		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,220.38600	1,204.439	14.77	0.5234	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			827.95120	841.874	14.74	0.4796	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,206.55120	1,190.774	14.74	0.5204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			824.86470	838.703	14.75	0.4781	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,213.46470	1,197.603	14.75	0.5219	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			821.78600	835.539	14.77	0.4766	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.89920		1.90170			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91430		1.91670			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92950		1.93200			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97370		1.97690			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			354.71630	340.966	14.78	0.4360	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			537.71630	548.966	14.78	0.5640	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			318.96670	306.047	14.95	0.4020	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			601.96670	614.047	14.95	0.5980	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			286.43450	274.324	15.11	0.3696	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			669.43450	682.324	15.11	0.6304	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			366.49030	360.355	15.67	0.3111	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,399.49030	1,417.355	15.67	0.6889	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			344.17760	338.486	15.79	0.2954	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,477.17760	1,495.486	15.79	0.7046	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			390.25750	383.655	15.55	0.3275	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,323.25750	1,340.655	15.55	0.6725	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,180.00000	2,205.000		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			1,980.00000	2,005.000		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			2,080.00000	2,105.000		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			1,347.53820	1,333.634	14.70	0.5272	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,378.53820	1,396.634	14.70	0.4728	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,307.74770	1,294.123	14.76	0.5159	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,438.74770	1,457.123	14.76	0.4841	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,388.50500	1,374.323	14.64	0.5387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,319.50500	1,337.323	14.64	0.4613	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			2.03280		2.02860			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.07360		2.06910			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.11430		2.11010			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32770		2.32230			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total 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			104.53430	102.942	17.72	0.1472	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,718.53430	1,674.942	17.72	0.8528	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			127.59260	126.457	17.43	0.1759	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,541.59260	1,498.457	17.43	0.8241	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			115.49200	114.104	17.58	0.1610	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,629.49200	1,586.104	17.58	0.8390	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			340.77950	343.218	16.99	0.2667	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,949.77950	1,907.218	16.99	0.7333	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			377.15290	380.187	16.72	0.2914	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,786.15290	1,744.187	16.72	0.7086	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			358.45140	361.179	16.86	0.2788	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,867.45140	1,825.179	16.86	0.7212	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			2,399.00000	2,357.000		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			2,499.00000	2,457.000		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			2,599.00000	2,557.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			818.66210	794.166	14.47	0.2908	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,485.39150	2,514.260	14.55	0.6991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			862.39150	837.260	14.55	0.3009	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,599.17350	2,629.302	14.39	0.7192	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			776.17350	752.302	14.39	0.2808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,541.66210	2,571.165	14.47	0.7092	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			1.56420		1.56510			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.58760		1.58850			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.60980		1.61050			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73520		1.73470			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			32.27760	31.020	17.88	0.0669	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,781.27760	1,789.020	17.88	0.9331	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			27.78810	26.694	18.03	0.0584	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,876.78810	1,884.694	18.03	0.9416	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			37.48490	36.044	17.74	0.0765	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,686.48490	1,694.044	17.74	0.9235	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			166.61330	164.327	17.10	0.1843	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,881.61330	1,888.326	17.10	0.8157	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			154.50410	152.330	17.22	0.1725	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	18/06/2018	Foreign Exchange Option	1.77	Put			1,969.50410	1,976.330	17.22	0.8275	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			179.70160	177.297	16.98	0.1967	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,794.70160	1,801.297	16.98	0.8033	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,495.00000	2,502.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,295.00000	2,302.000		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			2,395.00000	2,402.000		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			1,377.94950	1,377.773	15.92	0.4806	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,188.75330	1,193.383	16.01	0.5076	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,441.75330	1,441.383	16.01	0.4924	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,153.75830	1,158.192	16.10	0.4961	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,506.75830	1,506.192	16.10	0.5039	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,224.94950	1,229.773	15.92	0.5194	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		0.11790			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11750		0.11750			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11720		0.11730			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11230		0.11420			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			1.56310		1.55890			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58900		1.58440			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61450		1.60980			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69220		1.68740			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			8.96880		8.93290			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.07970		9.04310			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.19010		9.15240			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.87370		9.82840			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			62.43660	66.065	16.22	0.2123	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			579.53660	547.265	16.22	0.7877	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			60.92690	64.449	16.25	0.2079	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			588.02690	555.648	16.25	0.7921	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			63.98300	67.720	16.19	0.2167	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	19/03/2018	Foreign Exchange Option	9.44	Put			571.08300	538.920	16.19	0.7833	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			118.65840	123.412	16.42	0.2351	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			915.55840	883.712	16.42	0.7649	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			117.13540	121.824	16.45	0.2325	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			924.03540	892.124	16.45	0.7675	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			120.20070	125.020	16.40	0.2377	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			907.10070	875.321	16.40	0.7623	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			777.60000	739.900		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			787.60000	749.900		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			767.60000	729.900		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			630.74030	652.514	14.53	0.5233	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			722.34030	698.814	14.53	0.4767	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			626.97850	648.638	14.55	0.5210	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			728.57850	704.938	14.55	0.4790	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			634.52550	656.414	14.52	0.5256	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			716.12550	692.714	14.52	0.4744	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			1.25500		1.25700			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26370		1.26570			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27150		1.27350			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36100		1.36230			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			430.00000	450.000		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			530.00000	550.000		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			630.00000	650.000		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			543.00000	563.000		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			643.00000	663.000		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			443.00000	463.000		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			965.00000	985.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,065.00000	1,085.000		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

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	17/09/2018	Foreign Exchange Option	1.36	Put			865.00000	885.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			423.00000	410.000		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			323.00000	310.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			523.00000	510.000		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			1.40180		1.39500			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40670		1.40000			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41190		1.40510			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			1.23170		1.22830			0.0000	0.00	0	14,890
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23930		1.23590			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24760		1.24420			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		9.01240	0.10978	9.04210			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.84690	0.10978	8.87640			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.68520	0.10978	8.71500			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	0.10978	10,904.17010	10,726.472	74.46	0.5700	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10978	9,783.17010	9,902.472	74.46	0.4300	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10978	10,858.28970	10,681.037	74.46	0.5685	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10978	9,837.28970	9,957.037	74.46	0.4315	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10978	10,950.20410	10,772.060	74.46	0.5715	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10978	9,729.20410	9,848.060	74.46	0.4285	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10978	22,890.95950	22,631.085	100.00	0.6361	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10978	20,826.95950	20,862.085	100.00	0.3639	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10978	22,852.02950	22,592.311	100.00	0.6355	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10978	20,888.02950	20,923.311	100.00	0.3645	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10978	22,929.95930	22,669.930	100.00	0.6368	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10978	20,765.95930	20,800.930	100.00	0.3632	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.10978	1,050.00000	752.000		1.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.10978	0.00000	0.000		0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10978	950.00000	652.000		1.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10978	0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10978	1,150.00000	852.000		1.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10978	0.00000	0.000		0.0000	0.00	0	0
<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			22,375.56000		22,349.38000			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			9.27130		9.27280			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.41020		9.41120			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.54730		9.54750			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.32560		10.31570			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			36.28240	33.944	15.62	0.1248	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			723.48240	722.644	15.62	0.8752	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			35.32520	32.997	15.65	0.1218	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			732.52520	731.697	15.65	0.8782	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			37.26380	34.917	15.60	0.1279	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			714.46380	713.616	15.60	0.8721	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			127.27940	125.459	15.18	0.2454	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			816.07940	815.259	15.18	0.7546	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			125.58800	123.777	15.20	0.2426	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			824.38800	823.577	15.20	0.7574	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			128.99480	127.165	15.15	0.2483	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			807.79480	806.965	15.15	0.7517	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			452.50000	452.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			462.50000	462.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			442.50000	442.700		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			822.03300	828.511	13.56	0.6128	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			496.33300	492.911	13.56	0.3872	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			817.19490	823.639	13.57	0.6104	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			501.49490	498.039	13.57	0.3896	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			812.38390	818.795	13.59	0.6079	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			506.68390	503.195	13.59	0.3921	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			3.17960		3.17780			0.0000	0.00	0	433

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			3.13460		3.12940			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.08740		3.08060			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.05700		3.05670			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			3.34910	3.231	15.05	0.0435	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			345.54910	343.631	15.05	0.9565	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			3.12360	3.018	15.19	0.0406	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			355.32360	353.418	15.19	0.9594	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			3.59410	3.464	14.91	0.0465	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			335.79410	333.864	14.91	0.9535	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			7.16790	7.506	15.27	0.0598	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			537.76790	532.906	15.27	0.9402	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			6.79460	7.121	15.31	0.0570	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			547.39460	542.521	15.31	0.9430	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			7.56190	7.912	15.23	0.0627	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			528.16190	523.312	15.23	0.9373	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			279.40000	272.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			289.40000	282.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			269.40000	262.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			73.22560	72.578	15.41	0.2416	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			546.52560	545.578	15.41	0.7584	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			71.71050	71.072	15.45	0.2374	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			555.01050	554.072	15.45	0.7626	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			74.77540	74.118	15.38	0.2459	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			538.07540	537.118	15.38	0.7541	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			1.23080		1.23310			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21040		1.21160			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19150		1.19250			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 230 510 071.20	101,442	1,868,308
Total Options									0.00	0	4,293,881
Grand Total:									1,230,510,071.20	101,442	6,162,189