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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2018

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			11.89080		11.96090			0.0000	832,356.00	70	0
\$ / R On 31/01/2018 Foreign Exchange Future			11.89450		11.96820			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			11.89630		11.97010			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.89820		11.97190			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.90550		11.97910			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.90910		11.98260			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.91090		11.98440			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.91620		11.98980			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.91790		11.99160			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			11.92150		11.99510			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			11.92320		11.99690			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.94450		12.01830			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			11.94620		12.02010			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.94800		12.02190			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.97100		12.04500			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			11.97810		12.05210			0.0000	1,013,011,873.20	84,572	890,001
\$ / R On 22/03/2018 Foreign Exchange Future			11.98340		12.05750			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.99580		12.06980			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.04050		12.11470			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.04230		12.11650			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.05090		12.12500			0.0000	0.00	0	117

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Future			12.06600		12.14020			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.06930		12.14360			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.07430		12.14860			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.07600		12.15030			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.08100		12.15540			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.10280		12.17740			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.13300		12.20780			0.0000	115,130,037.00	9,489	181,812
\$ / R	On	29/06/2018	Foreign Exchange Future			12.15150		12.22650			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.15650		12.23150			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.16320		12.23830			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.18670		12.26200			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.19340		12.26870			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.19510		12.27040			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.20510		12.28030			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.21650		12.29180			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.22620		12.30160			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.25550		12.33110			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.28320		12.35890			0.0000	6,387,264.00	520	5,311
\$ / R	On	28/09/2018	Foreign Exchange Future			12.30110		12.37700			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.34510		12.42120			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.35160		12.42760			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.35470		12.43090			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.36270		12.43890			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.37540		12.45180			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.40230		12.47910			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.41970		12.49680			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.42450		12.50160			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.45140		12.52890			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.52250		12.60140			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.57770		12.65790			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72480		12.80860			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.02920		13.12040			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.37280		13.46790			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.46320		13.55870			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.55740		13.65340			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,135,361,530.20</b>	<b>94,651</b>	<b>1,337,746</b>
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,939.10440	2,009.200	17.70	1.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.00440	0.000	17.70	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.18330	0.062	25.85	0.0006	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,281.98330	1,355.562	25.85	0.9994	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,331.95310	1,405.555	26.45	0.9995	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.15310	0.055	26.45	0.0005	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Put			101.84990	140.394	14.96	0.6420	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			90.04990	54.894	14.96	0.3580	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			31.82930	17.395	16.69	0.1362	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	12.18	Put			243.62930	302.895	16.69	0.8638	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			277.26150	339.229	17.04	0.8897	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			25.46150	13.729	17.04	0.1103	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			99.01920	61.224	14.79	0.3897	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			90.81920	126.724	14.79	0.6103	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			403.18320	471.494	18.25	0.9483	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			11.38320	5.995	18.25	0.0517	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			14.36900	7.590	17.91	0.0643	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			366.16900	433.090	17.91	0.9357	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			450.29040	519.972	18.69	0.9607	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			8.49040	4.472	18.69	0.0393	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			1.11310	0.456	21.75	0.0044	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			832.91310	905.956	21.75	0.9956	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,931.82600	2,005.521	33.67	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.02600	0.021	33.67	0.0002	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			21.48600	11.492	17.30	0.0940	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			303.28600	366.992	17.30	0.9060	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.22050	0.070	25.24	0.0007	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,232.02050	1,305.570	25.24	0.9993	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.25660	0.078	24.76	0.0008	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,192.05660	1,265.578	24.76	0.9992	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2,031.82050	2,105.519	34.87	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.02050	0.019	34.87	0.0001	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.10860	0.045	27.65	0.0004	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,431.90860	1,505.545	27.65	0.9996	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,281.81210	2,355.515	37.88	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.01210	0.015	37.88	0.0001	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.17040	0.059	26.09	0.0006	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,301.97040	1,375.559	26.09	0.9994	0.00	0	2,883
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,820.74170	3,893.828	61.25	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.84170	0.128	61.25	0.0005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,910.59030	3,983.799	61.25	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.69030	0.099	61.25	0.0004	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,551.18800	3,623.971	61.25	0.9990	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			1.28800	0.271	61.25	0.0010	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			4.53800	2.169	19.07	0.0191	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			604.43800	675.869	19.07	0.9809	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,250.32540	3,323.910	56.01	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.42540	0.211	56.01	0.0009	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.70160	0.241	23.11	0.0022	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,070.60160	1,143.941	23.11	0.9978	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,180.38840	1,253.859	24.10	0.9986	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.48840	0.158	24.10	0.0014	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			469.17560	538.321	17.83	0.9498	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			11.07560	6.520	17.83	0.0502	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.92750	0.672	21.71	0.0046	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,221.82750	1,295.172	21.71	0.9954	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,820.98250	1,894.567	24.53	0.9995	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.08250	0.067	24.53	0.0005	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,178.98650	1,252.026	20.68	0.9928	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1.58650	1.126	20.68	0.0072	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.09220	0.068	23.31	0.0005	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,877.49220	1,950.968	23.31	0.9995	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,067.53920	3,141.061	37.02	0.9993	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.13920	0.161	37.02	0.0007	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			457.97660	520.911	16.55	0.8862	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			32.37660	21.811	16.55	0.1138	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,910.51100	1,984.012	22.77	0.9987	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.31100	0.212	22.77	0.0013	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.47160	0.324	22.12	0.0019	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,760.67160	1,834.124	22.12	0.9981	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,208.61660	2,282.245	24.17	0.9992	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.21660	0.145	24.17	0.0008	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,185.32500	2,258.801	24.21	0.9985	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.42500	0.301	24.21	0.0015	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,203.58170	2,277.156	24.16	0.9982	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.48170	0.356	24.16	0.0018	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			561.24750	620.411	16.84	0.8047	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			79.54750	64.911	16.84	0.1953	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,163.15980	2,236.592	21.30	0.9954	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			1.45980	1.092	21.30	0.0046	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,785.34310	1,858.207	20.34	0.9891	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			3.64310	2.707	20.34	0.0109	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,488.18230	1,560.028	19.57	0.9766	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			8.28230	6.228	19.57	0.0234	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			10.58780	7.983	19.33	0.0295	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,390.48780	1,461.783	19.33	0.9705	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,389.57990	1,460.733	19.33	0.9685	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			11.47990	8.733	19.33	0.0315	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,287.90050	2,361.265	20.06	0.9920	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			2.90050	2.264	20.06	0.0080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.03390	0.027	26.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,447.93390	5,521.927	26.31	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.03310	0.026	26.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,457.93310	5,531.926	26.31	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.03470	0.027	26.31	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			0.00000	118.620	16.32	0.2689	88,964.93	750	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			229.95410	267.228	14.62	0.4900	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			0.00000	327.807	14.29	0.5889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			0.00000	199.707	14.29	0.4111	9,985,350.00	50,000	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			0.00000	479.530	13.70	0.7390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			0.00000	101.430	13.70	0.2610	76,072.58	750	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			0.00000	610.520	16.32	0.7311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			85.50200	73.476	17.18	0.1784	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			609.82020	551.340	13.47	0.7937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			57.72020	73.240	13.47	0.2063	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			211.74020	185.502	15.39	0.3883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			359.64020	407.402	15.39	0.6117	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			302.05410	265.328	14.62	0.5100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			393.14070	442.715	15.56	0.6364	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			958.66800	1,023.920	17.76	0.8684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			60.76800	52.020	17.76	0.1316	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.41830	0.339	26.31	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,338.31830	4,412.239	26.31	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			783.40200	845.376	17.18	0.8216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,187.74610	1,255.251	18.40	0.9116	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			93.13610	80.126	17.03	0.1924	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			741.03610	802.026	17.03	0.8076	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,327.73760	1,396.260	18.57	0.9328	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			29.83760	24.360	18.57	0.0672	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			195.24070	170.815	15.56	0.3636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,197.08550	1,264.566	18.41	0.9131	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,370.76470	2,444.493	20.13	0.9913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.86470	2.593	20.13	0.0087	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,623.37950	1,694.400	18.94	0.9628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			15.47950	12.500	18.94	0.0372	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			39.84610	33.351	18.40	0.0884	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			2.56510	2.466	20.79	0.0080	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			20.88360	16.941	18.77	0.0488	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,488.78360	1,558.841	18.77	0.9512	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			237.03150	208.092	15.14	0.4248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			314.93150	359.992	15.14	0.5752	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			39.18550	32.666	18.41	0.0869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			5.62930	4.498	19.48	0.0147	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,749.57590	1,821.294	19.09	0.9713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			11.67590	9.394	19.09	0.0287	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			31.74960	25.953	18.54	0.0711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,299.64960	1,367.853	18.54	0.9289	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,490.46510	2,564.366	20.79	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			4.20540	3.355	19.63	0.0112	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,974.93460	2,047.531	19.36	0.9820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			7.03460	5.631	19.36	0.0180	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			13.59670	10.960	19.01	0.0330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,681.49670	1,752.860	19.01	0.9670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,073.52930	2,146.398	19.48	0.9853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,847.27780	1,919.426	19.21	0.9765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,550.39990	2,624.311	21.12	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			2.49990	2.411	21.12	0.0078	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
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,662.09860	1,733.352	18.98	0.9657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			14.19860	11.452	18.98	0.0343	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,202.10540	2,275.255	19.63	0.9888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,935.58740	2,008.058	19.31	0.9805	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			10.46640	8.410	19.15	0.0260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,798.36640	1,870.310	19.15	0.9740	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			8.21520	6.585	19.28	0.0208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,906.11520	1,978.485	19.28	0.9792	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			9.37780	7.526	19.21	0.0235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,172.39880	2,245.490	19.60	0.9881	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			75.85560	65.092	17.38	0.1605	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			843.75560	906.992	17.38	0.8395	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			8.58650	6.885	19.26	0.0216	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,886.48650	1,958.785	19.26	0.9784	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			7.68740	6.158	19.31	0.0195	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.96950	1.904	26.31	0.0051	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,024.19390	2,096.934	19.42	0.9838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			6.29390	5.034	19.42	0.0162	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,520.43170	2,594.338	20.95	0.9921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			2.53170	2.438	20.95	0.0079	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			4.49880	3.590	19.60	0.0119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			2.73780	2.570	20.24	0.0085	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.32710	2.266	22.16	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,740.22710	2,814.166	22.16	0.9930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			2.42120	2.345	21.55	0.0074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,630.32120	2,704.245	21.55	0.9926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,519.86950	3,593.804	26.31	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,152.60560	2,225.656	19.57	0.9876	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			5.14720	4.111	19.53	0.0135	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,113.04720	2,186.011	19.53	0.9865	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,639.70470	3,713.392	26.31	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.80470	1.492	26.31	0.0041	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,390.63780	2,464.470	20.24	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,450.51200	2,524.406	20.57	0.9918	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			2.62420	2.516	20.52	0.0083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,440.52420	2,514.416	20.52	0.9917	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,470.48820	2,544.386	20.68	0.9919	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			2.58820	2.486	20.68	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			4.70560	3.756	19.57	0.0124	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			471.04880	524.267	15.94	0.6866	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,700.91880	1,772.388	19.03	0.9683	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			13.01880	10.488	19.03	0.0317	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,700.25950	2,774.193	21.94	0.9928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			2.35950	2.293	21.94	0.0072	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			2.61200	2.506	20.57	0.0082	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			12.46490	10.037	19.06	0.0305	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		2,850.14690	2,924.099	22.76	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		2.24690	2.199	22.76	0.0067	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		6.58060	5.265	19.40	0.0169	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		2,004.48060	2,077.165	19.40	0.9831	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		163.14880	142.367	15.94	0.3134	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,565.50930	1,636.146	18.87	0.9582	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		2,900.11460	2,974.072	23.03	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		2.21460	2.172	23.03	0.0065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		61.81080	52.921	17.73	0.1336	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		949.71080	1,014.821	17.73	0.8664	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,720.36490	1,791.937	19.06	0.9695	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		2.27460	2.222	22.54	0.0068	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		38.53720	31.995	18.42	0.0853	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,206.43720	1,273.895	18.42	0.9147	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		115.62370	100.368	16.66	0.2332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		633.52370	692.268	16.66	0.7668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		17.60930	14.246	18.87	0.0418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		21.78760	17.687	18.75	0.0507	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		2,950.08460	3,024.047	23.30	0.9936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		2.18460	2.147	23.30	0.0064	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,400.57640	2,474.459	20.30	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		2.67640	2.559	20.30	0.0085	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,810.17460	2,884.122	22.54	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,374.78770	1,443.808	18.63	0.9388	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,209.96090	3,283.947	24.72	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		2.06090	2.047	24.72	0.0058	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,955.25400	2,027.789	19.34	0.9812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		7.35400	5.889	19.34	0.0188	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,469.68760	1,539.587	18.75	0.9493	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		240.28850	278.852	14.69	0.5018	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,108.58390	4,182.458	26.31	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.68390	0.558	26.31	0.0017	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		152.80020	133.226	16.08	0.2965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		500.70020	555.126	16.08	0.7035	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		26.88770	21.908	18.63	0.0612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,234.55880	1,301.957	18.46	0.9192	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		8.97380	7.199	19.23	0.0225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,866.87380	1,939.099	19.23	0.9775	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		4.92150	3.930	19.55	0.0129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,132.82150	2,205.830	19.55	0.9871	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		292.38850	256.952	14.69	0.4982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		1.59860	1.319	26.31	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,948.85660	4,022.684	26.31	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.95660	0.784	26.31	0.0023	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,449.88570	3,523.889	26.04	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		1.98570	1.989	26.04	0.0054	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			36.65880	30.057	18.46	0.0808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,355.93330	1,424.759	18.61	0.9364	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			49.57690	42.361	18.11	0.1094	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,067.47690	1,134.261	18.11	0.8906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			129.68310	112.867	16.42	0.2578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			577.58310	634.767	16.42	0.7422	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,699.49860	3,773.220	26.31	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.99600	1.996	25.82	0.0055	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,860.14030	2,934.093	22.81	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			2.24030	2.193	22.81	0.0067	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,060.02610	3,133.999	23.90	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			2.12610	2.099	23.90	0.0061	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			28.03330	22.859	18.61	0.0636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,437.93470	5,511.927	26.31	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,280.98670	1,348.968	18.52	0.9263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			33.08670	27.068	18.52	0.0737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			55.81720	47.743	17.90	0.1218	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,003.71720	1,069.643	17.90	0.8782	10,418,325.74	9,740	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,409.89600	3,483.896	25.82	0.9945	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			245.29900	283.893	14.70	0.4981	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			302.79900	267.293	14.70	0.5019	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,534.08880	2,607.819	20.21	0.9892	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			3.88880	3.619	20.21	0.0108	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,198.41810	2,269.580	19.70	0.9566	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			23.11810	20.080	19.70	0.0434	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,891.87810	2,964.863	20.36	0.9831	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			8.37810	7.163	20.36	0.0169	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,695.65020	3,769.530	20.76	0.9952	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			2.15020	1.830	20.76	0.0048	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,111.69580	3,184.677	20.22	0.9867	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			6.69580	5.577	20.22	0.0133	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			0.00000	534.768	13.66	0.6768	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			0.00000	183.868	13.66	0.3232	73,547.00	400	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,723.46080	1,792.423	18.73	0.9148	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			48.46080	43.323	18.73	0.0852	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,538.21420	3,611.770	20.36	0.9932	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			3.21420	2.670	20.36	0.0068	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			341.11750	383.347	14.58	0.5070	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			366.11750	334.247	14.58	0.4930	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			791.48510	849.040	16.32	0.7192	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			191.68510	175.040	16.32	0.2808	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			54.34620	49.062	18.76	0.0910	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,774.14620	1,843.062	18.76	0.9090	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,493.91610	3,567.322	19.74	0.9919	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			4.11610	3.322	19.74	0.0081	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,287.88920	2,359.252	19.78	0.9455	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 Option	14.40	Call			31.48920	28.552	19.78	0.0545	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,381.41070	2,452.261	19.78	0.9494	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			30.01070	26.561	19.78	0.0506	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			199.43790	182.532	16.28	0.2852	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			800.83790	858.232	16.28	0.7148	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,614.95020	3,688.549	19.43	0.9930	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			3.55020	2.849	19.43	0.0070	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,187.59640	2,258.452	19.52	0.9363	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			37.89640	34.452	19.52	0.0637	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			306.07920	343.808	14.33	0.4506	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			461.47920	424.808	14.33	0.5494	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,261.78920	3,335.199	19.01	0.9830	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			9.18920	7.999	19.01	0.0170	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,705.75780	1,773.377	18.41	0.8769	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			83.15780	76.177	18.41	0.1231	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,716.35020	3,790.576	18.77	0.9921	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			3.75020	3.376	18.77	0.0079	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			120.92720	111.574	17.92	0.1626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,553.12720	1,618.574	17.92	0.8374	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			205.91950	191.104	16.74	0.2609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,048.11950	1,108.104	16.74	0.7391	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,179.42200	4,252.785	20.38	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			7.22200	5.785	20.38	0.0113	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,243.65970	1,177.691	12.40	0.9028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			35.85970	44.691	12.40	0.0972	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			215.38630	199.916	16.62	0.2713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,007.58630	1,066.916	16.62	0.7287	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,932.96730	3,004.125	19.92	0.9546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			30.76730	27.125	19.92	0.0454	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			223.30260	207.288	16.53	0.2799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			975.50260	1,034.288	16.53	0.7201	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,962.03340	3,033.245	19.94	0.9559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			29.83340	26.245	19.94	0.0441	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			339.43450	315.368	15.45	0.3980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			631.63450	682.368	15.45	0.6020	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,312.84280	3,384.647	20.18	0.9692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			20.64280	17.647	20.18	0.0308	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			114.39170	105.522	18.02	0.1547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,606.59170	1,672.522	18.02	0.8453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			538.64300	500.912	14.26	0.5666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			330.84300	367.912	14.26	0.4334	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,644.09680	2,714.698	19.72	0.9391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			41.89680	37.698	19.72	0.0609	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			839.95130	785.940	13.20	0.7542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			132.15130	152.940	13.20	0.2458	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			270.22380	251.180	16.06	0.3295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			812.42380	868.180	16.06	0.6705	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,318.17890	4,391.761	20.38	0.9905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			5.97890	4.761	20.38	0.0095	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,548.64580	2,619.049	19.66	0.9330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			46.44580	42.049	19.66	0.0670	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			165.04310	153.078	17.30	0.2146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,257.24310	1,320.078	17.30	0.7854	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,342.22240	3,414.073	20.20	0.9701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			20.02240	17.073	20.20	0.0299	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			185.02900	171.665	17.01	0.2375	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,147.22900	1,208.665	17.01	0.7625	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			372.09580	345.731	15.20	0.4285	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			564.29580	612.731	15.20	0.5715	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			140.38950	129.616	17.64	0.1855	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,412.58950	1,476.616	17.64	0.8145	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,288.42700	4,361.965	20.38	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			6.22700	4.965	20.38	0.0098	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			177.03630	164.227	17.12	0.2284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,189.23630	1,251.227	17.12	0.7716	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,244.36960	3,316.065	20.14	0.9669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			22.16960	19.065	20.14	0.0331	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			143.04790	132.080	17.61	0.1886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,395.24790	1,459.080	17.61	0.8114	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,961.87710	4,034.825	20.38	0.9852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			9.67710	7.825	20.38	0.0148	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			79.52780	73.263	18.72	0.1114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,971.72780	2,040.263	18.72	0.8886	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,173.99550	5,248.377	20.38	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.79550	1.377	20.38	0.0030	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			86.98740	80.161	18.54	0.1209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,879.18740	1,947.161	18.54	0.8791	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,074.27250	5,148.597	20.38	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			2.07250	1.597	20.38	0.0035	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			101.50480	93.590	18.25	0.1390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,723.70480	1,790.590	18.25	0.8610	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,209.13670	4,282.550	20.38	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			6.93670	5.550	20.38	0.0109	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,004.49020	5,078.770	20.38	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.29020	1.770	20.38	0.0038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			100.58160	92.736	18.27	0.1379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,732.78160	1,799.736	18.27	0.8621	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,795.28190	4,869.404	20.38	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			3.08190	2.404	20.38	0.0051	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			95.22790	87.782	18.37	0.1312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,787.42790	1,854.782	18.37	0.8688	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			427.15350	397.028	14.84	0.4775	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			469.35350	514.028	14.84	0.5225	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			109.23750	100.747	18.11	0.1485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,651.43750	1,717.747	18.11	0.8515	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,715.64720	4,789.698	20.38	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.44720	2.698	20.38	0.0056	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			69.63820	64.126	18.98	0.0986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,111.83820	2,181.126	18.98	0.9014	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			423.24330	393.380	14.86	0.4741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			475.44330	520.380	14.86	0.5259	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			104.33230	96.207	18.20	0.1425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,696.53230	1,763.207	18.20	0.8575	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,447.20800	4,520.966	20.38	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			5.00800	3.966	20.38	0.0080	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			103.38100	95.327	18.21	0.1413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,705.58100	1,772.327	18.21	0.8587	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,597.58590	3,669.815	20.37	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			15.38590	12.815	20.37	0.0230	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,376.87270	2,447.306	19.46	0.9213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			54.67270	50.306	19.46	0.0787	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			137.78540	127.198	17.68	0.1825	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,429.98540	1,494.198	17.68	0.8175	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			407.95270	379.122	14.96	0.4608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			500.15270	546.122	14.96	0.5392	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,117.51950	3,189.004	20.05	0.9624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			25.31950	22.004	20.05	0.0376	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			481.96330	447.837	14.53	0.5229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			394.16330	434.837	14.53	0.4771	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			180.18570	167.159	17.08	0.2320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,172.38570	1,234.159	17.08	0.7680	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,039.68250	3,111.031	20.00	0.9593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			27.48250	24.031	20.00	0.0407	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			26.65000	23.250	20.02	0.0396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,068.85000	3,140.250	20.02	0.9604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,342.21290	8,417.008	20.38	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01290	0.009	20.38	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,826.65150	2,897.611	19.85	0.9494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			34.45150	30.611	19.85	0.0506	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			0.00000	446.513	14.57	0.4843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			0.00000	439.513	14.57	0.5157	3,516,100.80	8,000	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1.12780	0.853	20.38	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,493.32780	5,567.853	20.38	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1.11140	0.840	20.38	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,503.31140	5,577.840	20.38	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1.14450	0.866	20.38	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,483.34450	5,557.866	20.38	0.9980	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,419.69150	3,491.895	20.82	0.9627	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	29/06/2018	Foreign Exchange Option	15.62	Call			26.19150	23.395	20.82	0.0373	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,691.88150	1,758.117	18.12	0.8457	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			118.38150	109.617	18.12	0.1543	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,889.89780	3,962.667	21.05	0.9763	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			16.39780	14.167	21.05	0.0237	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,852.73960	1,919.918	18.37	0.8635	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			104.23960	96.418	18.37	0.1365	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,626.74010	1,691.757	17.93	0.8301	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			135.04010	124.957	17.93	0.1699	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,512.75700	1,576.541	17.71	0.8125	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			151.05700	139.741	17.71	0.1875	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			548.25350	511.995	14.41	0.5510	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			379.95350	418.795	14.41	0.4490	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,682.80260	1,747.859	17.92	0.8256	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			144.80260	134.559	17.92	0.1744	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			90.10160	83.894	18.91	0.1128	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,271.40160	2,340.494	18.91	0.8872	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,704.62730	3,776.601	21.25	0.9573	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			33.32730	30.001	21.25	0.0427	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,031.24170	2,098.919	18.50	0.8649	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			109.94170	102.319	18.50	0.1351	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,489.32200	3,562.157	21.03	0.9501	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			38.02200	35.557	21.03	0.0499	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,122.57210	2,190.754	18.66	0.8730	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			102.97210	95.854	18.66	0.1270	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,580.34260	3,652.888	21.24	0.9485	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			40.64260	37.988	21.24	0.0515	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,678.58280	1,742.768	17.82	0.8156	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			158.88280	147.868	17.82	0.1844	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,065.96900	4,138.268	21.30	0.9664	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			26.26900	23.368	21.30	0.0336	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,729.00600	1,793.080	17.87	0.8169	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,922.22660	3,994.094	21.33	0.9581	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			34.02660	30.594	21.33	0.0419	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			539.79950	583.686	14.87	0.5094	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			511.59950	480.186	14.87	0.4906	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			160.80600	149.580	17.87	0.1831	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,415.67290	2,484.286	18.98	0.8854	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			97.27290	90.486	18.98	0.1146	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,773.31980	3,843.881	21.35	0.9397	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			54.41980	49.381	21.35	0.0603	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,669.79740	1,731.867	17.63	0.7890	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			200.89740	187.367	17.63	0.2110	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,273.48380	4,345.674	21.35	0.9596	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			34.58380	31.174	21.35	0.0404	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,842.14840	3,912.112	21.24	0.9354	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		61.04840	55.312	21.24	0.0646	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		415.71130	391.092	15.79	0.3849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		906.81130	957.892	15.79	0.6151	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,432.06380	1,365.803	12.63	0.8727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		73.16380	82.603	12.63	0.1273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		386.17340	363.327	16.01	0.3619	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		987.27340	1,040.127	16.01	0.6381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,879.38820	2,949.408	19.66	0.8937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		98.28820	92.608	19.66	0.1063	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		527.43690	496.754	15.11	0.4666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		668.53690	713.554	15.11	0.5334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		489.19810	460.547	15.32	0.4396	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		740.29810	787.347	15.32	0.5604	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,678.91410	3,750.413	21.24	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		67.81410	63.613	21.24	0.0728	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,747.03270	3,816.865	21.24	0.9307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		65.93270	60.065	21.24	0.0693	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		476.03460	448.090	15.40	0.4300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		767.13460	814.890	15.40	0.5700	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,538.42230	1,597.843	17.29	0.7553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		247.32230	231.043	17.29	0.2447	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		234.20940	218.734	17.41	0.2335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,605.30940	1,665.534	17.41	0.7665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,690.35850	4,762.998	21.24	0.9663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		29.25850	26.198	21.24	0.0337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		297.53460	279.887	16.80	0.2891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,298.63460	1,356.687	16.80	0.7109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,785.19690	3,854.920	21.24	0.9326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		64.09690	58.120	21.24	0.0674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		880.28480	833.540	13.64	0.6773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		271.38480	300.340	13.64	0.3227	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		319.29560	300.353	16.58	0.3075	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,210.39560	1,267.153	16.58	0.6925	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,985.10210	4,055.630	21.24	0.9420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		54.00210	48.830	21.24	0.0580	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		113.21430	106.537	19.12	0.1221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,614.31430	2,683.337	19.12	0.8779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		112.62890	105.991	19.14	0.1215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,623.72890	2,692.791	19.14	0.8785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		113.80600	107.090	19.10	0.1227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,604.90600	2,673.890	19.10	0.8773	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,936.00970	4,005.966	21.20	0.9348	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		63.00970	57.066	21.20	0.0652	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,661.75330	1,722.203	17.46	0.7675	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		238.75330	223.303	17.46	0.2325	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,463.52080	4,535.328	21.20	0.9558	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		40.52080	36.428	21.20	0.0442	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,250.77170	2,315.457	18.25	0.8254	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		181.97170	170.557	18.25	0.1746	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,768.77300	2,838.170	19.12	0.8658	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		136.37300	129.770	19.12	0.1342	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,111.42570	4,180.813	20.98	0.9299	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		72.32570	65.513	20.98	0.0701	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,652.90570	1,711.765	17.28	0.7443	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		283.80570	266.465	17.28	0.2557	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,637.26880	4,708.612	20.98	0.9510	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		48.16880	43.311	20.98	0.0490	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		356.87160	388.955	13.87	0.3546	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		895.77160	851.655	13.87	0.6454	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		279.89370	262.836	17.33	0.2509	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,700.99370	1,760.136	17.33	0.7491	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,429.85230	4,500.298	20.94	0.9420	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		58.75230	52.998	20.94	0.0580	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,573.67530	2,640.601	18.66	0.8445	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		165.47530	156.001	18.66	0.1555	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,299.16560	4,367.752	20.74	0.9283	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		78.26560	70.052	20.74	0.0717	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,645.15390	1,703.301	17.13	0.7253	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		324.25390	305.602	17.13	0.2747	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,882.14800	4,953.122	20.74	0.9507	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		51.24800	45.422	20.74	0.0493	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,520.72780	1,577.915	16.87	0.6981	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		367.52780	347.615	16.87	0.3019	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,330.94460	3,400.565	19.91	0.8771	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		137.74460	130.265	19.91	0.1229	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,576.83410	3,645.195	20.29	0.8875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		128.43410	119.695	20.29	0.1125	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		177.99830	166.914	18.75	0.1571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,746.39830	2,812.414	18.75	0.8429	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		177.27350	166.226	18.76	0.1565	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,755.67350	2,821.726	18.76	0.8435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		537.38200	508.787	15.68	0.4159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		995.78200	1,044.287	15.68	0.5841	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,798.84910	4,870.103	20.73	0.9432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		60.44910	54.603	20.73	0.0568	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,581.87320	2,646.441	18.46	0.8304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		193.47320	180.941	18.46	0.1696	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		176.55600	165.540	18.78	0.1558	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,764.95600	2,831.040	18.78	0.8442	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,484.97060	4,554.450	20.59	0.9260	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		83.87060	75.850	20.59	0.0740	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,638.22280	1,694.295	16.98	0.7073	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	31/12/2018	Foreign Exchange Option	13.80	Call			367.12280	345.695	16.98	0.2927	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,105.89430	5,177.730	20.59	0.9491	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			54.79430	49.130	20.59	0.0509	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,736.83050	2,803.048	18.59	0.8123	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			238.23050	225.548	18.59	0.1877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			258.81890	247.774	18.98	0.1928	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,910.91890	2,980.074	18.98	0.8072	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			435.20610	412.461	17.26	0.3057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,827.30610	1,884.761	17.26	0.6943	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			258.01090	247.010	18.99	0.1921	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,920.11090	2,989.310	18.99	0.8079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			257.20730	246.246	19.01	0.1915	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,929.30730	2,998.546	19.01	0.8085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			505.75410	482.519	17.68	0.3142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,077.15410	2,137.719	17.68	0.6858	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			509.51650	486.146	17.66	0.3163	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,060.91650	2,121.345	17.66	0.6837	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			507.63080	484.325	17.67	0.3152	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,069.03080	2,129.525	17.67	0.6848	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			528.96250	514.203	19.36	0.2749	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,228.56250	3,305.003	19.36	0.7251	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			530.88150	516.031	19.32	0.2760	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,210.48150	3,286.831	19.32	0.7240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,025.63170	7,106.359	20.87	0.9120	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			146.03170	135.559	20.87	0.0880	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			529.92290	515.112	19.34	0.2754	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,219.52290	3,295.912	19.34	0.7246	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			880.61800	848.851	18.20	0.3779	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,592.71800	2,656.051	18.20	0.6221	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			884.79180	852.875	18.18	0.3794	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,576.89180	2,640.075	18.18	0.6206	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			882.70140	850.863	18.19	0.3787	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,584.80140	2,648.063	18.19	0.6213	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,723.86480	2,787.613	18.36	0.6219	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			912.56480	880.813	18.36	0.3781	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			988.38990	955.054	18.31	0.3932	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,694.98990	2,757.654	18.31	0.6068	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			992.71290	959.240	18.29	0.3947	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,679.31290	2,741.840	18.29	0.6053	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			990.54800	957.144	18.30	0.3939	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,687.14800	2,749.744	18.30	0.6061	0.00	0	0
<b>Total \$ / R Option</b>												<b>24,158,361.04</b>	<b>69,640</b>	<b>3,500,150</b>
<b>Total \$ / R</b>												<b>1,159,519,891.24</b>	<b>164,291</b>	<b>4,837,896</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.97810		12.05210			0.0000	2,036,277.00	170	555

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	18/06/2018	Foreign Exchange Future				12.13300		12.20780			0.0000	1,091,970.00	90	64
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.28320		12.35890			0.0000	245,664.00	20	43
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.42450		12.50160			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.72480		12.80860			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>3,373,911.00</b>	<b>280</b>	<b>665</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				1,359.67020	1,095.980	19.01	0.0330	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				168,149.67020	175,285.980	19.01	0.9670	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				1,330.47750	1,072.177	19.02	0.0324	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				169,120.47750	176,262.177	19.02	0.9676	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				1,389.43370	1,120.326	19.00	0.0337	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				167,179.43370	174,310.326	19.00	0.9663	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				9,266.88120	8,541.500	18.42	0.1280	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				181,486.88120	188,241.500	18.42	0.8720	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				9,183.32080	8,464.102	18.44	0.1270	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				182,403.32080	189,164.102	18.44	0.8730	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				9,351.44830	8,619.678	18.41	0.1291	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				180,571.44830	187,319.678	18.41	0.8709	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				19,400.06600	18,103.506	17.81	0.1979	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				184,510.06600	190,783.506	17.81	0.8021	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				19,271.31780	17,983.098	17.82	0.1968	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				185,381.31780	191,663.098	17.82	0.8032	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				19,529.77720	18,225.097	17.80	0.1991	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				183,639.77720	189,905.097	17.80	0.8009	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				287,666.39660	294,313.616	18.99	0.8515	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				16,960.40240	15,891.522	18.96	0.1497	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				285,800.40240	292,441.522	18.96	0.8503	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				16,893.05380	15,827.373	18.97	0.1491	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				286,733.05380	293,377.373	18.97	0.8509	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				16,826.39660	15,763.616	18.99	0.1485	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				50,763.08180	48,432.506	17.67	0.3152	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				206,903.08180	212,952.506	17.67	0.6848	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				50,575.40530	48,251.856	17.68	0.3142	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				207,715.40530	213,771.856	17.68	0.6858	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				50,951.64820	48,614.549	17.66	0.3163	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				206,091.64820	212,134.549	17.66	0.6837	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>3,373,911.00</b>	<b>280</b>	<b>665</b>
£ / R	On 31/01/2018	Foreign Exchange Future				17.00180		17.01210			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				17.09240		17.10260			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				17.13590		17.14600			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				17.14840		17.15840			0.0000	42,956,742.00	2,505	191,164
£ / R	On 30/04/2018	Foreign Exchange Future				17.28270		17.29210			0.0000	0.00	0	6
£ / R	On 18/06/2018	Foreign Exchange Future				17.43150		17.44130			0.0000	0.00	0	7,957



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 Future			17.71210		17.72130			0.0000	336,529.90	19	4,164
£ / R	On	14/12/2018	Foreign Exchange Future			17.98270		17.99160			0.0000	161,844.30	9	895
£ / R	On	18/03/2019	Foreign Exchange Future			18.28280		18.30000			0.0000	35,176,107.20	1,924	976
£ / R	On	14/06/2019	Foreign Exchange Future			18.56450		18.57900			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>78,631,223.40</b>	<b>4,457</b>	<b>205,227</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,898.70970	1,909.010	30.98	0.9961	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			0.80970	0.810	30.98	0.0039	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,144.43770	2,153.009	20.79	0.9640	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			17.03770	15.409	20.79	0.0360	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,948.82510	1,956.038	19.79	0.9228	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			44.82510	41.938	19.79	0.0772	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			401.59960	391.792	16.33	0.4857	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			463.19960	463.392	16.33	0.5143	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			397.48820	387.719	16.35	0.4820	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			469.08820	469.319	16.35	0.5180	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			405.75000	395.902	16.31	0.4894	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			457.35000	457.502	16.31	0.5106	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			504.25720	493.512	15.99	0.5687	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			345.85720	345.112	15.99	0.4313	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			2,994.95990	3,004.015	21.03	0.9754	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			13.35990	12.415	21.03	0.0246	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,896.19790	1,903.024	19.50	0.9103	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			54.59790	51.424	19.50	0.0897	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			532.36810	532.618	15.91	0.4688	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			594.46810	585.318	15.91	0.5312	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			532.52460	522.156	16.56	0.4196	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			991.22460	990.656	16.56	0.5804	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			529.23350	518.898	16.57	0.4176	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			997.93350	997.398	16.57	0.5824	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			535.83920	525.433	16.55	0.4216	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			984.53920	983.934	16.55	0.5784	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			680.90850	669.169	16.07	0.5046	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			739.60850	737.669	16.07	0.4954	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,068.92220	3,074.565	19.37	0.8909	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			110.22220	106.065	19.37	0.1091	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			708.03670	697.141	16.44	0.4345	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,246.73670	1,245.041	16.44	0.5655	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			714.75560	703.808	16.42	0.4376	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,233.45560	1,231.708	16.42	0.5624	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			711.39140	700.467	16.43	0.4361	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,240.09140	1,238.367	16.43	0.5639	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,025.85190	1,016.176	16.01	0.5099	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,154.25190	1,153.476	16.01	0.4901	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,021.85410	1,012.183	16.02	0.5085	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,160.25410	1,159.483	16.02	0.4915	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,029.86420	1,020.183	16.00	0.5113	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,148.26420	1,147.483	16.00	0.4887	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			0.00000	1,219.865	15.77	0.5314	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			0.00000	1,237.065	15.77	0.4686	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			0.00000	1,215.727	15.77	0.5301	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			0.00000	1,242.927	15.77	0.4699	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			0.00000	1,224.016	15.76	0.5326	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			0.00000	1,231.216	15.76	0.4674	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,397.66970	1,402.303	15.65	0.4721	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,344.79940	1,334.911	15.64	0.5302	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,385.79940	1,390.411	15.64	0.4698	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,340.72430	1,330.851	15.64	0.5290	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,391.72430	1,396.351	15.64	0.4710	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,336.66970	1,326.803	15.65	0.5279	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>78,631,223.40</b>	<b>4,457</b>	<b>208,727</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11024		0.11064			0.0000	406,770.84	3,690	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11229		0.11270			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11437		0.11479			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12389		0.12443			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>406,770.84</b>	<b>3,690</b>	<b>3,805</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			60.07310	51.345	19.22	0.1309	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			996.07310	1,027.745	19.22	0.8691	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			10.11350	8.519	21.70	0.0254	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,946.11350	1,984.919	21.70	0.9746	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			304.17260	278.848	15.95	0.5262	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			240.17260	255.248	15.95	0.4738	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			116.61320	106.281	20.96	0.1476	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,846.51320	1,877.181	20.96	0.8524	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			61.70470	53.389	23.36	0.0764	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,791.60470	2,824.288	23.36	0.9236	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			264.08530	245.437	18.80	0.3074	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			993.98530	1,016.337	18.80	0.6926	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			1,520.70000	1,562.800		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,520.70000	2,562.800		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			520.70000	562.800		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			947.20250	908.856	20.02	0.4654	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,504.40250	1,519.856	20.02	0.5346	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			690.46450	659.904	21.25	0.3579	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,247.66450	2,270.904	21.25	0.6421	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Call		1,317.64550	1,271.084	18.66	0.6007	0.00	0	0
¥ / R	On	14/06/2019		Foreign Exchange Option	0.12	Put		874.84550	882.084	18.66	0.3993	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total ¥ / R</b>											<b>406,770.84</b>	<b>3,690</b>	<b>3,805</b>	
€ / R	On	30/01/2018		Foreign Exchange Future			14.84950	14.82630		0.0000	0.00	0	0	
€ / R	On	31/01/2018		Foreign Exchange Future			14.85280	14.83630		0.0000	0.00	0	151,647	
€ / R	On	15/02/2018		Foreign Exchange Future			14.90020	14.88300		0.0000	0.00	0	44	
€ / R	On	28/02/2018		Foreign Exchange Future			14.94020	14.92340		0.0000	0.00	0	337	
€ / R	On	15/03/2018		Foreign Exchange Future			14.98710	14.97000		0.0000	0.00	0	63	
€ / R	On	19/03/2018		Foreign Exchange Future			14.99960	14.98240		0.0000	77,907,922.40	5,194	109,660	
€ / R	On	29/03/2018		Foreign Exchange Future			15.03100	15.01400		0.0000	0.00	0	3	
€ / R	On	18/06/2018		Foreign Exchange Future			15.28830	15.27040		0.0000	0.00	0	10,865	
€ / R	On	17/09/2018		Foreign Exchange Future			15.58120	15.56240		0.0000	93,487.20	6	35,175	
€ / R	On	14/12/2018		Foreign Exchange Future			15.86880	15.84890		0.0000	571,276.80	36	2,962	
€ / R	On	18/03/2019		Foreign Exchange Future			16.16180	16.14000		0.0000	35,168,076.80	2,176	1,088	
€ / R	On	14/06/2019		Foreign Exchange Future			16.46900	16.45470		0.0000	0.00	0	0	
<b>Total € / R Future</b>											<b>113,740,763.20</b>	<b>7,412</b>	<b>311,844</b>	
€ / R	On	30/01/2018	16.00	Foreign Exchange Option		Put		1,174.15550	1,150.914	23.41	0.9966	0.00	0	0
€ / R	On	30/01/2018	16.00	Foreign Exchange Option		Call		0.45550	0.414	23.41	0.0034	0.00	0	0
€ / R	On	31/01/2018	14.00	Foreign Exchange Option		Put		1.02550	2.057	21.21	0.0143	0.00	0	0
€ / R	On	31/01/2018	14.00	Foreign Exchange Option		Call		837.32550	854.857	21.21	0.9857	0.00	0	0
€ / R	On	31/01/2018	15.80	Foreign Exchange Option		Put		965.58430	949.060	21.55	0.9869	0.00	0	193,000
€ / R	On	31/01/2018	15.80	Foreign Exchange Option		Call		1.88430	1.860	21.55	0.0131	0.00	0	0
€ / R	On	31/01/2018	16.50	Foreign Exchange Option		Put		1,663.82390	1,647.301	25.75	0.9992	0.00	0	0
€ / R	On	31/01/2018	16.50	Foreign Exchange Option		Call		0.12390	0.101	25.75	0.0008	0.00	0	15,150
€ / R	On	15/02/2018	16.07	Foreign Exchange Option		Put		1,198.58460	1,179.616	17.69	0.9608	0.00	0	0
€ / R	On	15/02/2018	16.07	Foreign Exchange Option		Call		11.58460	9.816	17.69	0.0392	0.00	0	0
€ / R	On	28/02/2018	16.41	Foreign Exchange Option		Put		1,500.59390	1,482.889	17.45	0.9587	0.00	0	1,647
€ / R	On	28/02/2018	16.41	Foreign Exchange Option		Call		13.99390	13.089	17.45	0.0413	0.00	0	0
€ / R	On	15/03/2018	17.01	Foreign Exchange Option		Put		2,054.72010	2,036.853	18.73	0.9649	0.00	0	0
€ / R	On	15/03/2018	17.01	Foreign Exchange Option		Call		14.72010	13.953	18.73	0.0351	0.00	0	0
€ / R	On	19/03/2018	14.00	Foreign Exchange Option		Put		32.40880	31.977	13.60	0.0874	0.00	0	0
€ / R	On	19/03/2018	14.00	Foreign Exchange Option		Call		1,014.80880	1,031.577	13.60	0.9126	0.00	0	0
€ / R	On	19/03/2018	17.00	Foreign Exchange Option		Put		2,035.17900	2,017.200	18.45	0.9596	0.00	0	0
€ / R	On	19/03/2018	17.00	Foreign Exchange Option		Call		17.57900	16.800	18.45	0.0404	0.00	0	620
€ / R	On	19/03/2018	15.05	Foreign Exchange Option		Call		295.84810	299.982	14.21	0.4861	0.00	0	0
€ / R	On	19/03/2018	15.05	Foreign Exchange Option		Put		363.44810	350.382	14.21	0.5139	0.00	0	5,648
€ / R	On	19/03/2018	15.10	Foreign Exchange Option		Call		276.57450	280.240	14.34	0.4622	0.00	0	0
€ / R	On	19/03/2018	15.10	Foreign Exchange Option		Put		394.17450	380.640	14.34	0.5378	3,403,682.88	8,942	14,172
€ / R	On	19/03/2018	13.00	Foreign Exchange Option		Call		1,986.30610	2,003.208	16.60	0.9891	0.00	0	0
€ / R	On	19/03/2018	13.00	Foreign Exchange Option		Put		3.90610	3.608	16.60	0.0109	0.00	0	0
€ / R	On	19/03/2018	14.85	Foreign Exchange Option		Call		386.77890	393.530	13.80	0.5859	0.00	0	0
€ / R	On	19/03/2018	14.85	Foreign Exchange Option		Put		254.37890	243.930	13.80	0.4141	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,552.41290	1,533.829	17.19	0.9225	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		34.81290	33.429	17.19	0.0775	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		41.08140	40.058	17.02	0.0910	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,448.68140	1,430.458	17.02	0.9090	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		381.66830	388.327	13.82	0.5808	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		259.26830	248.727	13.82	0.4192	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		376.60750	383.176	13.84	0.5757	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		264.20750	253.576	13.84	0.4243	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,215.92070	2,198.094	18.44	0.9581	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		19.92070	19.094	18.44	0.0419	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		668.82040	654.294	14.05	0.5445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		435.77120	439.093	14.07	0.4528	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		675.37120	660.793	14.07	0.5472	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		662.29280	647.822	14.03	0.5417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,318.42680	1,336.243	11.48	0.8937	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		58.02680	57.943	11.48	0.1063	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,284.20590	2,302.464	13.73	0.9727	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		13.80590	14.163	13.73	0.0273	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		439.22040	442.594	14.05	0.4555	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		106.21610	103.705	11.94	0.1648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		296.63120	297.805	14.96	0.3310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,026.23120	1,009.505	14.96	0.6690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,363.51780	6,345.484	21.40	0.9940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		3.91780	3.784	21.40	0.0060	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		442.69280	446.122	14.03	0.4583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		51.82600	52.020	11.41	0.0978	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		209.65830	210.127	15.71	0.2462	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,379.25830	1,361.827	15.71	0.7538	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,376.83600	3,359.001	18.58	0.9481	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		37.23600	37.301	18.58	0.0519	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,126.61610	1,142.005	11.94	0.8352	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		25.83310	26.951	10.99	0.0581	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		534.60170	539.476	13.60	0.5287	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		514.20170	501.176	13.60	0.4713	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,291.48740	5,273.300	21.40	0.9836	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		11.88740	11.600	21.40	0.0164	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,352.22600	1,370.320	11.41	0.9022	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,546.23310	1,565.251	10.99	0.9419	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		534.03560	535.629	14.37	0.4316	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		971.63560	954.429	14.37	0.5684	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,087.46630	6,069.919	19.85	0.9761	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		284.52090	285.158	16.01	0.2532	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,823.77180	1,805.615	16.00	0.7455	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		870.62750	853.806	14.15	0.5374	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,075.38840	4,058.834	19.04	0.9211	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		77.78840	80.034	19.04	0.0789	0.00	0	124,767

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	14.25	Call			1,458.36950	1,469.101	12.03	0.8348	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			145.96950	137.901	12.03	0.1652	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			19.86630	21.119	19.85	0.0239	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			583.02750	585.006	14.15	0.4626	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,832.12090	1,813.958	16.01	0.7468	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			282.87250	283.508	16.02	0.2520	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,840.47250	1,822.308	16.02	0.7480	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			286.17180	286.815	16.00	0.2545	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			323.44730	324.562	16.35	0.2424	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,354.54730	2,335.762	16.35	0.7576	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			322.02980	323.147	16.37	0.2414	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,363.12980	2,344.347	16.37	0.7586	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			320.61970	321.744	16.38	0.2405	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,371.71970	2,352.944	16.38	0.7595	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			0.00000	981.539	14.11	0.5336	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			0.00000	959.739	14.11	0.4664	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			0.00000	977.733	14.12	0.5320	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			0.00000	965.933	14.12	0.4680	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			0.00000	985.356	14.09	0.5352	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			0.00000	953.556	14.09	0.4648	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,396.23060	1,379.643	14.95	0.5195	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			977.63080	975.349	14.96	0.4793	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,402.93080	1,386.349	14.96	0.5207	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			984.23540	981.950	14.94	0.4818	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,389.53540	1,372.950	14.94	0.5182	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			980.93060	978.643	14.95	0.4805	0.00	0	0
<b>Total € / R Option</b>												<b>3,403,682.88</b>	<b>8,942</b>	<b>822,216</b>
<b>Total € / R</b>												<b>117,144,446.08</b>	<b>16,354</b>	<b>1,134,060</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.63920		9.70450			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.66010		9.72560			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.66580		9.73120			0.0000	0.00	0	11,898
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.79150		9.85710			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.91490		9.98120			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.03230		10.09920			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.28110		10.35180			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>28,694</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			855.03710	917.620	16.27	0.9636	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			9.53710	6.820	16.27	0.0364	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			187.34590	220.658	13.36	0.5405	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			192.94590	160.758	13.36	0.4595	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			375.03330	420.837	14.28	0.7249	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			103.77470	84.534	14.31	0.2695	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			382.57470	428.734	14.31	0.7305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			108.74710	88.791	14.24	0.2807	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			367.54710	412.991	14.24	0.7193	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			106.23330	86.637	14.28	0.2751	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			140.68740	123.273	14.80	0.2404	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			783.58740	831.773	14.80	0.7596	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			138.84080	121.608	14.83	0.2376	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			791.74080	840.108	14.83	0.7624	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			142.55750	124.964	14.78	0.2432	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			775.45750	823.464	14.78	0.7568	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,280.45680	1,332.001	15.55	0.8042	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			140.26200	125.631	15.57	0.1941	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,289.06200	1,340.731	15.57	0.8059	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			143.06620	128.188	15.54	0.1975	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,271.86620	1,323.288	15.54	0.8025	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			141.65680	126.901	15.55	0.1958	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			172.24620	157.142	15.71	0.2026	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,543.04620	1,594.842	15.71	0.7974	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			170.87500	155.872	15.72	0.2012	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,551.67500	1,603.572	15.72	0.7988	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			169.51560	154.610	15.74	0.1998	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,560.31560	1,612.310	15.74	0.8002	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			423.13590	397.255	14.01	0.3716	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,071.33590	1,116.155	14.01	0.6284	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			420.55330	394.810	14.03	0.3697	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,078.75330	1,123.710	14.03	0.6303	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			417.98850	392.378	14.04	0.3678	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,086.18850	1,131.278	14.04	0.6322	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>28,694</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.73130		9.77190			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.86680		9.90790			0.0000	0.00	0	100
<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			113.59310	101.303	15.45	0.2906	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			411.69310	440.003	15.45	0.7094	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			111.11180	99.046	15.48	0.2853	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			419.21180	447.746	15.48	0.7147	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			116.12700	103.611	15.41	0.2959	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			404.22700	432.311	15.41	0.7041	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			116.44910	108.906	16.47	0.2005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,028.54910	1,062.106	16.47	0.7995	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			115.03340	107.581	16.49	0.1984	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,037.13340	1,070.781	16.49	0.8016	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			117.88130	110.250	16.44	0.2026	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD / R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,019.98130	1,053.449	16.44	0.7974	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			12.83100		12.81070			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.09070		13.07090			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.35390		13.33450			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.42580		14.41560			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			21.95530	22.019	16.54	0.0641	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,361.25530	1,341.019	16.54	0.9359	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			21.66750	21.704	16.58	0.0632	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,370.96750	1,350.704	16.58	0.9368	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			22.24900	22.473	16.52	0.0653	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,351.54900	1,331.473	16.52	0.9347	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			108.13650	107.647	16.02	0.1619	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,567.23650	1,546.947	16.02	0.8381	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			106.91130	106.388	16.02	0.1604	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,576.01130	1,555.688	16.02	0.8396	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			105.69900	105.142	16.03	0.1588	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,584.79900	1,564.442	16.03	0.8412	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,705.50000	1,686.100	1.0000	1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,715.50000	1,696.100	1.0000	1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000	0.0000	0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,695.50000	1,676.100	1.0000	1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,182.01150	1,163.534	14.61	0.5157	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			864.05270	855.824	14.58	0.4873	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,168.45270	1,150.024	14.58	0.5127	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			860.82130	852.571	14.60	0.4858	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,175.22130	1,156.771	14.60	0.5142	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			857.61150	849.334	14.61	0.4843	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			1.88940		1.88950			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90440		1.90470			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91940		1.91970			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96430		1.96900			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			270.31290	264.801	15.10	0.3666	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			675.31290	670.801	15.10	0.6334	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			241.51210	236.225	15.26	0.3353	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			746.51210	742.225	15.26	0.6647	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			302.13990	296.430	14.93	0.3998	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			607.13990	602.430	14.93	0.6002	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			335.22190	331.706	15.81	0.2933	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,488.22190	1,487.706	15.81	0.7067	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			314.52420	311.171	15.92	0.2781	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,567.52420	1,567.171	15.92	0.7219	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			357.29140	353.610	15.69	0.3091	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,410.29140	1,409.610	15.69	0.6909	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,103.00000	2,106.000		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			2,203.00000	2,206.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,303.00000	2,306.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,314.30110	1,284.160	14.73	0.5162	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,424.30110	1,441.160	14.73	0.4838	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,275.39780	1,245.776	14.79	0.5049	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,485.39780	1,502.776	14.79	0.4951	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,354.36290	1,323.709	14.66	0.5277	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,364.36290	1,380.709	14.66	0.4723	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			2.02700		2.02470			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06760		2.06480			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10810		2.10530			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32210		2.32050			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			95.34580	93.704	17.99	0.1370	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,748.34580	1,723.704	17.99	0.8630	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			117.32150	115.583	17.71	0.1644	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,570.32150	1,545.583	17.71	0.8356	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			105.77400	104.078	17.85	0.1501	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,658.77400	1,634.078	17.85	0.8499	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,898.99420	1,870.441	17.01	0.7297	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			329.69860	329.042	17.15	0.2584	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,981.69860	1,953.042	17.15	0.7416	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			365.29820	364.863	16.88	0.2826	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,817.29820	1,788.863	16.88	0.7174	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			346.99420	346.441	17.01	0.2703	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,447.00000	2,419.000		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			2,547.00000	2,519.000		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			2,647.00000	2,619.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,533.38400	2,537.116	14.55	0.7038	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			828.38400	816.116	14.55	0.2962	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,477.56600	2,480.834	14.63	0.6937	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			872.56600	859.834	14.63	0.3063	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,590.43600	2,594.632	14.48	0.7139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			785.43600	773.632	14.48	0.2861	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			1.53370		1.54350			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55650		1.56650			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57820		1.58840			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70130		1.71380			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			20.60380	16.608	18.45	0.0392	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,985.60380	2,079.608	18.45	0.9608	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			17.71330	14.289	18.63	0.0341	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,082.71330	2,177.289	18.63	0.9659	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			23.97610	19.318	18.28	0.0451	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,888.97610	1,982.318	18.28	0.9549	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			133.20070	121.615	17.56	0.1448	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,068.20070	2,156.615	17.56	0.8552	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			123.41550	112.622	17.68	0.1352	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,158.41550	2,247.622	17.68	0.8648	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			143.80520	131.371	17.43	0.1550	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,978.80520	2,066.371	17.43	0.8450	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,716.00000	2,818.000		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			2,516.00000	2,618.000		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			2,616.00000	2,718.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,566.56980	1,636.379	16.31	0.5323	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,071.84940	1,018.026	16.40	0.4567	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,633.84940	1,705.026	16.40	0.5433	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,138.41720	1,081.829	16.21	0.4790	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,500.41720	1,568.829	16.21	0.5210	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,104.56980	1,049.379	16.31	0.4677	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 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			0.11600		0.11670			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11570		0.11650			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11540		0.11620			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.10750		0.11320			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			1.56580		1.55970			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59150		1.58520			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61690		1.61040			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69470		1.68910			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			8.79760		8.93390			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			8.90690		9.04440			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.01580		9.15450			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.69390		9.84110			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			59.49670	40.795	17.08	0.1431	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.45	Put			575.59670	693.195	17.08	0.8569	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Call			58.00880	39.720	17.11	0.1399	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.46	Put			584.10880	702.120	17.11	0.8601	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Call			61.02060	41.897	17.06	0.1464	0.00	0	0
NZ\$/ R	On	19/03/2018	Foreign Exchange Option	9.44	Put			567.12060	684.297	17.06	0.8536	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			116.23030	95.873	17.10	0.1911	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			911.83030	1,028.973	17.10	0.8089	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			114.71150	94.540	17.12	0.1888	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			920.31150	1,037.640	17.12	0.8112	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			117.77010	97.226	17.08	0.1934	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			903.37010	1,020.326	17.08	0.8066	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			775.50000	914.200		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			785.50000	924.200		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			765.50000	904.200		1.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			638.60850	578.980	14.93	0.4827	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			717.50850	805.080	14.93	0.5173	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			634.80290	575.504	14.94	0.4805	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			723.70290	811.604	14.94	0.5195	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			642.43310	582.474	14.91	0.4849	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			711.33310	798.574	14.91	0.5151	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			1.24810		1.25300			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25850		1.26640			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26800		1.28100			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35460		1.36380			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			470.00000	519.000		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			570.00000	619.000		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			670.00000	719.000		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			536.00000	615.000		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			636.00000	715.000		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			436.00000	515.000		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			890.00000	1,020.000		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			990.00000	1,120.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			790.00000	920.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			438.00000	346.000		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			338.00000	246.000		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			538.00000	446.000		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			1.43160		1.42370			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.43670		1.42870			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.44200		1.43390			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 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			1.25230		1.24310			0.0000	37,569.00	30	130
QUANTO €On 18/06/2018 Foreign Exchange Future			1.26010		1.25090			0.0000	0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.26850		1.25920			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>37,569.00</b>	<b>30</b>	<b>130</b>
<b>Total QUANTO € / \$</b>									<b>37,569.00</b>	<b>30</b>	<b>130</b>
R / ¥EN On 19/03/2018 Foreign Exchange Future			9.07140	0.10916	9.03830			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.90540	0.10916	8.87300			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.74340	0.10916	8.71130			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		0.10916	10,884.09770	10,661.722	72.87	0.5775	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.10916	9,801.09770	9,247.722	72.87	0.4225	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.10916	10,838.27620	10,615.080	72.87	0.5759	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.10916	9,855.27620	9,301.080	72.87	0.4241	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.10916	10,930.07280	10,708.524	72.87	0.5790	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.10916	9,747.07280	9,194.524	72.87	0.4210	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.10916	0.00000	14,384.292	64.61	0.5821	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.10916	0.00000	14,230.292	64.61	0.4179	186,405.45	1,200	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.10916	5,761.31910	15,295.887	64.42	0.6058	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.10916	3,731.31910	12,941.887	64.42	0.3942	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.10916	22,686.16740	15,251.356	64.42	0.6048	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.10916	20,756.16740	12,997.356	64.42	0.3952	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.10916	6,818.53960	15,340.531	64.42	0.6069	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.10916	4,688.53960	12,886.531	64.42	0.3931	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.10916	1,113.00000	1,434.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.10916	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.10916	1,013.00000	1,334.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.10916	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.10916	913.00000	1,234.000		1.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.10916	0.00000	0.000		0.0000	0.00	0	0
<b>Total R / ¥EN Option</b>									<b>186,405.45</b>	<b>1,200</b>	<b>1,200</b>
<b>Total R / ¥EN</b>									<b>186,405.45</b>	<b>1,200</b>	<b>1,200</b>
RAIN On 19/03/2018 Foreign Exchange Future			22,258.49000		22,270.78000			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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/03/2018	Foreign Exchange Future			9.18410		9.22240			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.32380		9.36100			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.45970		9.49670			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.22750		10.27740			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			28.73770	23.762	15.81	0.0941	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			766.33770	799.662	15.81	0.9059	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			27.93490	23.071	15.84	0.0917	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			775.53490	808.971	15.84	0.9083	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			29.56260	24.475	15.79	0.0966	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			757.16260	790.375	15.79	0.9034	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			116.25270	107.178	15.38	0.2178	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			855.25270	883.378	15.38	0.7822	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			114.67930	105.712	15.40	0.2152	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			863.67930	891.912	15.40	0.7848	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			117.84680	108.666	15.35	0.2204	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			846.84680	874.866	15.35	0.7796	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			503.30000	540.300		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			513.30000	550.300		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			493.30000	530.300		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			801.65870	770.164	13.60	0.5897	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			514.25870	532.664	13.60	0.4103	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			796.91330	765.538	13.61	0.5873	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			519.51330	538.038	13.61	0.4127	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			792.19920	760.943	13.63	0.5848	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			524.79920	543.443	13.63	0.4152	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			3.15610		3.17610			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.11200		3.13340			0.0000	3,112,000.00	1,000	1,000
TRY / R	On	17/09/2018	Foreign Exchange Future			3.06680		3.08660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.03010		3.08060			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>3,112,000.00</b>	<b>1,000</b>	<b>1,433</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			2.88310	1.906	14.81	0.0284	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			346.78310	365.806	14.81	0.9716	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			2.69530	1.788	14.97	0.0266	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			356.59530	375.688	14.97	0.9734	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			3.08710	2.034	14.65	0.0303	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			336.98710	355.934	14.65	0.9697	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			7.51790	4.938	14.69	0.0435	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			534.11790	552.938	14.69	0.9565	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.13910	4.620	14.71	0.0410	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			543.73910	562.620	14.71	0.9590	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			7.91710	5.275	14.68	0.0461	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			524.51710	543.275	14.68	0.9539	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			273.40000	293.200		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			283.40000	303.200		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			263.40000	283.200		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			78.28910	65.442	15.37	0.2253	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			527.68910	565.342	15.37	0.7747	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			76.67570	64.061	15.40	0.2212	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			536.07570	573.961	15.40	0.7788	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			79.94020	66.856	15.33	0.2294	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			519.34020	556.756	15.33	0.7706	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>3,112,000.00</b>	<b>1,000</b>	<b>1,433</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21480		1.21420			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19740		1.19400			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17760		1.17540			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 334 663 767.64</b>	<b>111,520</b>	<b>1,893,316</b>
<b>Total Options</b>												<b>27 748 449.37</b>	<b>79,782</b>	<b>4,327,066</b>
<b>Grand Total:</b>												<b>1,362,412,217.01</b>	<b>191,302</b>	<b>6,220,382</b>