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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/02/2018 Foreign Exchange Future			11.63050		11.87460			0.0000	220,979.50	19	0
\$ / R On 16/02/2018 Foreign Exchange Future			11.63780		11.87460			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.63590		11.88410			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.64660		11.89430			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.64830		11.89610			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.65010		11.89780			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.66220		11.91020			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.67270		11.92080			0.0000	14,380,766.40	1,232	6,945
\$ / R On 19/03/2018 Foreign Exchange Future			11.67960		11.92770			0.0000	1,259,177,676.00	107,810	821,442
\$ / R On 22/03/2018 Foreign Exchange Future			11.68460		11.93280			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.69630		11.94480			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.72630		11.97560			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.73920		11.98890			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.74080		11.99060			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.74870		11.99890			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.76290		12.01390			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.76600		12.01730			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.77080		12.02230			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.77230		12.02400			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.77710		12.02890			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.79750		12.05010			0.0000	0.00	0	181

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 Future			11.82590		12.07960			0.0000	230,037,406.80	19,452	228,121
\$ / R	On	29/06/2018	Foreign Exchange Future			11.84320		12.09760			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			11.84790		12.10250			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.85420		12.10900			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.87630		12.13190			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.88250		12.13840			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.88410		12.14010			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.89360		12.14990			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.90460		12.16130			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.91400		12.17110			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.94200		12.19990			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.96830		12.22710			0.0000	2,190,198.90	183	37,571
\$ / R	On	28/09/2018	Foreign Exchange Future			11.98520		12.24460			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.02690		12.28760			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.03310		12.29400			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.03620		12.29720			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.04390		12.30520			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.05620		12.31790			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.08190		12.34430			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.09830		12.36130			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.10280		12.36590			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.12820		12.39210			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.19400		12.45990			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.24520		12.51430			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.38290		12.66140			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.66760		12.96570			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.98400		13.30400			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.06870		13.39460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.15710		13.48900			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,506,007,027.60</b>	<b>128,696</b>	<b>1,242,194</b>
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,305.40840	2,549.500	17.22	1.0000	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.00840	0.000	17.22	0.0000	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,325.41950	2,562.200	78.66	1.0000	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.01950	0.000	78.66	0.0000	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			194.37330	383.607	19.30	0.8727	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			78.47330	19.507	19.30	0.1273	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			298.93220	135.495	15.64	0.5019	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			54.63220	138.895	15.64	0.4981	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			167.27420	322.934	16.65	0.7651	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			141.57420	49.534	16.65	0.2349	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			169.64490	62.889	16.43	0.2843	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			135.34490	276.289	16.43	0.7157	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			190.99970	355.472	16.80	0.7944	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			125.29970	42.072	16.80	0.2056	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,905.90050	2,153.433	25.53	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.20050	0.033	25.53	0.0002	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			625.14960	858.274	19.66	0.9704	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			19.44960	4.874	19.66	0.0296	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			164.65520	60.469	16.46	0.2756	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			140.35520	283.869	16.46	0.7244	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,285.75410	2,533.433	29.33	0.9998	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.05410	0.033	29.33	0.0002	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,604.67970	1,851.848	24.16	0.9990	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.77970	0.148	24.16	0.0010	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			1.08850	0.214	23.76	0.0014	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,504.98850	1,751.914	23.76	0.9986	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,503.56540	1,750.209	23.69	0.9981	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			1.36540	0.309	23.69	0.0019	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			0.00000	261.381	16.05	0.6097	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			0.00000	123.581	16.05	0.3903	2,471,612.00	20,000	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			276.79850	450.499	17.18	0.7748	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			136.99850	62.699	17.18	0.2252	1,253,972.00	20,000	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,409.91500	2,657.767	25.40	0.9980	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.71500	0.467	25.40	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00800	0.002	31.20	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,572.30800	5,820.402	31.20	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00780	0.002	31.20	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,582.30780	5,830.402	31.20	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00830	0.002	31.20	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			63.26430	29.616	18.53	0.0999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			285.38550	162.117	15.65	0.4215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			157.68550	282.517	15.65	0.5785	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			181.51230	316.015	15.86	0.6121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			409.29320	246.797	14.88	0.5704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			81.59320	167.197	14.88	0.4296	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			521.72880	333.102	14.45	0.6863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			44.02880	103.502	14.45	0.3137	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			685.56430	900.016	18.53	0.9001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			54.81440	122.700	14.59	0.3519	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			129.80010	67.489	17.34	0.2051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			402.10010	587.889	17.34	0.7949	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			197.30990	107.327	16.45	0.3036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			259.60990	417.727	16.45	0.6964	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			259.21230	145.615	15.86	0.3879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			26.23850	11.065	19.71	0.0409	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.13800	0.038	31.20	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,462.43800	4,710.438	31.20	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			617.28790	826.245	18.27	0.8817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			74.98790	35.845	18.27	0.1183	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			482.51440	302.300	14.59	0.6481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			817.81690	1,041.111	19.03	0.9277	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,432.53460	1,674.296	20.66	0.9844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			10.23460	3.896	20.66	0.0156	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			201.20950	109.711	16.41	0.3091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			253.50950	410.111	16.41	0.6909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,048.53850	1,281.464	19.71	0.9591	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.00290	0.765	25.50	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,737.05510	1,982.149	21.40	0.9927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			4.75510	1.749	21.40	0.0073	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			863.06890	1,088.791	19.19	0.9351	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			40.76890	18.392	19.19	0.0649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			45.51690	20.712	19.03	0.0723	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,599.02410	1,842.907	21.07	0.9897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			149.44820	78.801	17.04	0.2344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			351.74820	529.201	17.04	0.7656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			117.30410	60.422	17.55	0.1863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			439.60410	630.822	17.55	0.8137	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,493.30290	2,741.165	25.50	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			3.44830	1.256	21.71	0.0054	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			11.01990	4.212	20.59	0.0168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,403.31990	1,644.612	20.59	0.9832	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			14.79690	5.761	20.31	0.0225	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,287.09690	1,526.161	20.31	0.9775	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			6.72410	2.507	21.07	0.0103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			1.95890	0.742	22.37	0.0032	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			4.09930	1.501	21.54	0.0063	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,796.39930	2,041.901	21.54	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			14.43880	5.612	20.33	0.0219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,296.73880	1,536.012	20.33	0.9781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,865.74830	2,111.656	21.71	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.02640	0.786	26.90	0.0029	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,776.60710	2,021.979	21.50	0.9933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			4.30710	1.579	21.50	0.0067	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,613.31760	2,861.179	26.43	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.01760	0.779	26.43	0.0029	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,094.25890	2,341.142	22.37	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,915.34820	2,161.507	21.83	0.9952	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			2.32550	0.840	22.09	0.0036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,024.62550	2,271.240	22.09	0.9964	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,193.83470	2,441.145	23.15	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			1.53470	0.745	23.15	0.0031	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,673.32640	2,921.186	26.90	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			927.23830	1,155.912	19.40	0.9444	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			2.44260	0.883	22.04	0.0038	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,004.74260	2,251.283	22.04	0.9962	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,323.42000	2,571.151	24.17	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			1.12000	0.751	24.17	0.0030	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			3.04820	1.107	21.83	0.0048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			1.73360	0.743	22.76	0.0032	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,643.32190	2,891.182	26.67	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.02190	0.782	26.67	0.0029	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			2.69500	0.976	21.95	0.0042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,964.99500	2,211.376	21.95	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			34.93830	15.512	19.40	0.0556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,863.36020	3,111.215	28.39	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.03960	0.798	27.53	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,753.33960	3,001.198	27.53	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			2.16050	0.780	22.16	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,054.46050	2,301.180	22.16	0.9966	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,144.03360	2,391.143	22.76	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,233.69260	2,481.146	23.46	0.9969	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,763.02190	4,010.635	31.20	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.72190	0.235	31.20	0.0008	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			1.20420	0.749	23.93	0.0031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,293.50420	2,541.149	23.93	0.9969	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.06020	0.815	28.39	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,563.31100	2,811.173	26.04	0.9971	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,593.31490	2,841.176	26.28	0.9971	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.01490	0.776	26.28	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,643.24740	3,890.718	31.20	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.94740	0.318	31.20	0.0011	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.39260	0.746	23.46	0.0031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			3.90160	1.426	21.59	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,823.35240	3,071.209	28.08	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.05240	0.809	28.08	0.0028	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,513.30510	2,761.167	25.65	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.00510	0.767	25.65	0.0029	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.01100	0.773	26.04	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.08370	0.835	29.25	0.0028	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			1.82040	0.743	22.60	0.0032	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,124.12040	2,371.143	22.60	0.9968	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			1.26390	0.748	23.78	0.0031	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,273.56390	2,521.148	23.78	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,816.20160	2,061.826	21.59	0.9940	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.09520	0.844	29.64	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			26.82220	11.357	19.69	0.0419	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,039.12220	1,271.757	19.69	0.9581	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.01230	0.774	26.12	0.0029	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,573.31230	2,821.174	26.12	0.9971	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,973.38370	3,221.235	29.25	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,306.38950	1,545.868	20.35	0.9786	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			60.55710	28.235	18.60	0.0957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			702.85710	918.635	18.60	0.9043	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	12.36	Call		93.80030	46.577	17.91	0.1489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		526.10030	726.977	17.91	0.8511	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		3,023.39520	3,271.244	29.64	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		1.10730	0.854	30.03	0.0028	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,523.30620	2,771.168	25.73	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		1.00620	0.768	25.73	0.0029	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,836.01340	2,081.756	21.64	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		3.71340	1.356	21.64	0.0058	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		14.08950	5.468	20.35	0.0214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		1.17850	0.680	31.20	0.0022	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		2,074.35720	2,321.142	22.21	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		2.05720	0.742	22.21	0.0032	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		5.51620	2.040	21.26	0.0085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,677.81620	1,922.440	21.26	0.9915	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		3,073.40730	3,321.254	30.03	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.24070	0.070	31.20	0.0003	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		86.46400	42.352	18.04	0.1370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		558.76400	762.752	18.04	0.8630	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,933.37480	3,181.227	28.94	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1.07480	0.827	28.94	0.0028	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,333.47850	3,581.080	31.20	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,984.86560	2,231.329	22.00	0.9960	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		1.32660	0.747	23.62	0.0031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,253.62660	2,501.147	23.62	0.9969	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,579.36540	1,823.040	21.02	0.9892	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		7.06540	2.640	21.02	0.0108	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,232.54070	4,480.470	31.20	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.35190	0.106	31.20	0.0004	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,573.40820	3,820.779	31.20	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		1.10820	0.379	31.20	0.0013	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		9.04670	3.421	20.78	0.0138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,481.34670	1,723.821	20.78	0.9862	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		2.56560	0.929	22.00	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,162.46740	1,398.490	20.00	0.9693	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		70.55300	33.369	18.37	0.1111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		642.85300	853.769	18.37	0.8889	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		193.47790	104.994	16.50	0.2982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		265.77790	425.394	16.50	0.7018	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		4,072.65190	4,320.506	31.20	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		1.08590	0.836	29.33	0.0028	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,183.43570	3,431.277	30.89	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		1.13570	0.877	30.89	0.0028	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		13.08980	5.056	20.42	0.0199	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,335.38980	1,575.456	20.42	0.9801	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		20.16740	8.090	20.00	0.0307	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		11.57600	4.438	20.54	0.0176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			23.50910	9.712	19.83	0.0363	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,095.80910	1,330.112	19.83	0.9637	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,822.92940	4,070.602	31.20	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.62940	0.202	31.20	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,983.38590	3,231.236	29.33	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,562.30830	5,810.402	31.20	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,533.51140	3,780.818	31.20	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.21140	0.418	31.20	0.0014	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			9.50450	3.604	20.73	0.0145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,461.80450	1,704.004	20.73	0.9855	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,383.87600	1,624.838	20.54	0.9824	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			273.18640	430.968	16.49	0.6901	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			205.98640	115.568	16.49	0.3099	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,094.49700	1,322.697	19.49	0.9413	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			39.29700	18.997	19.49	0.0587	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,657.01760	2,905.119	24.77	0.9953	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			1.81760	1.419	24.77	0.0047	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			449.96700	621.696	16.74	0.7128	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			215.56700	137.996	16.74	0.2872	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,312.48130	2,557.081	21.01	0.9831	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			11.38130	6.281	21.01	0.0169	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,014.11020	3,262.123	22.84	0.9922	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			4.71020	2.923	22.84	0.0078	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,820.93420	4,069.955	23.60	0.9978	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.53420	0.755	23.60	0.0022	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,235.11200	3,483.683	22.66	0.9937	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			4.01200	2.383	22.66	0.0063	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			483.86550	340.210	14.97	0.5380	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			184.96550	291.510	14.97	0.4620	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,831.36550	2,068.710	20.11	0.9584	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			30.26550	17.410	20.11	0.0416	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,663.26200	3,912.353	22.78	0.9970	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.16200	1.053	22.78	0.0030	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			393.25500	550.099	16.18	0.6436	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			292.15500	198.799	16.18	0.3564	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			36.42340	22.323	20.20	0.0490	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,882.52340	2,119.424	20.20	0.9510	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,618.73740	3,868.362	21.68	0.9965	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			2.63740	1.262	21.68	0.0035	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			873.23960	1,075.061	17.87	0.8142	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			147.13960	97.961	17.87	0.1858	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,402.90610	2,645.018	20.89	0.9746	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			20.20610	11.018	20.89	0.0254	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,739.96110	3,990.252	21.18	0.9971	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.26110	1.052	21.18	0.0029	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,496.42100	2,739.320	20.80	0.9767	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			18.72100	10.120	20.80	0.0233	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			154.88720	104.611	17.80	0.1919	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			882.58720	1,083.811	17.80	0.8081	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,301.40560	2,542.245	20.70	0.9680	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			25.40560	14.545	20.70	0.0320	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			353.63300	496.669	15.74	0.5784	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			382.53300	273.769	15.74	0.4216	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,386.11130	3,635.517	20.11	0.9925	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			6.21130	3.017	20.11	0.0075	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,812.66420	2,044.435	19.81	0.9226	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			62.76420	41.934	19.81	0.0774	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,842.60460	4,093.778	20.11	0.9966	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			2.70460	1.278	20.11	0.0034	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			96.62730	67.514	19.23	0.1108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,657.02730	1,881.615	19.23	0.8892	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			170.01000	122.342	18.11	0.1882	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,140.41000	1,346.442	18.11	0.8118	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,303.77990	4,556.003	20.93	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			3.37990	1.903	20.93	0.0044	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,127.20610	911.379	13.48	0.8326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			47.60610	85.479	13.48	0.1674	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			178.14580	128.806	18.01	0.1968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,098.54580	1,302.906	18.01	0.8032	7,335,363.60	5,630	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,050.45350	3,296.682	20.79	0.9756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			20.05350	12.582	20.79	0.0244	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			184.96360	133.835	17.91	0.2037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,065.36360	1,267.935	17.91	0.7963	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,079.69940	3,326.214	20.80	0.9764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			19.29940	12.114	20.80	0.0236	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			286.56760	210.327	16.80	0.3016	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			706.96760	884.427	16.80	0.6984	55,011,353.18	62,200	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,432.52080	3,681.538	20.93	0.9848	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			12.12080	7.439	20.93	0.0152	462,674.70	62,200	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			91.21640	63.662	19.35	0.1050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,711.61640	1,937.762	19.35	0.8950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			463.19870	347.188	15.54	0.4535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			383.59870	521.288	15.54	0.5465	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,759.69660	3,002.448	20.60	0.9657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			29.29660	18.348	20.60	0.0343	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			740.73730	573.615	14.41	0.6465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			161.13730	247.715	14.41	0.3535	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			225.75350	164.116	17.41	0.2438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			896.15350	1,088.216	17.41	0.7562	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,443.12620	4,695.618	20.93	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			2.72620	1.518	20.93	0.0036	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,663.58220	2,904.892	20.54	0.9617	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			33.18220	20.792	20.54	0.0383	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			134.57300	94.787	18.58	0.1503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,354.97300	1,568.887	18.58	0.8497	76,875,472.80	49,000	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,462.05510	3,711.213	20.93	0.9854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			11.65510	7.113	20.93	0.0146	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			152.11850	108.184	18.33	0.1690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,242.51850	1,452.284	18.33	0.8310	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			315.33620	232.548	16.56	0.3281	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			635.73620	806.648	16.56	0.6719	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			112.82330	79.101	18.93	0.1278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,513.22330	1,733.201	18.93	0.8722	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,413.25520	4,665.694	20.93	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			2.85520	1.594	20.93	0.0037	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			145.29610	102.806	18.43	0.1616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,285.69610	1,496.906	18.43	0.8384	44,907,180.00	30,000	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,363.67780	3,612.354	20.93	0.9834	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			13.27780	8.254	20.93	0.0166	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			115.04370	80.697	18.89	0.1302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,495.44370	1,714.797	18.89	0.8698	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,085.11510	4,336.801	20.93	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			4.71510	2.701	20.93	0.0061	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			62.61960	43.461	20.11	0.0738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,083.01960	2,317.561	20.11	0.9262	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,301.09290	5,554.461	20.93	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.69290	0.361	20.93	0.0009	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			68.69800	47.731	19.92	0.0805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,989.09800	2,221.831	19.92	0.9195	12,508,906.84	5,630	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,201.21590	5,454.528	20.93	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.81590	0.429	20.93	0.0011	2,412.46	5,630	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			80.59200	56.125	19.59	0.0935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,830.99200	2,060.225	19.59	0.9065	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,333.62840	4,585.913	20.93	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			3.22840	1.813	20.93	0.0042	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,131.31420	5,384.583	20.93	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.91420	0.483	20.93	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			79.83210	55.588	19.61	0.0927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,840.23210	2,069.688	19.61	0.9073	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,921.68200	5,174.788	20.93	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			1.28200	0.688	20.93	0.0017	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			75.43830	52.483	19.73	0.0879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,895.83830	2,126.583	19.73	0.9121	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			364.15890	270.104	16.18	0.3714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			534.55890	694.204	16.18	0.6286	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			86.95920	60.638	19.44	0.1004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,757.35920	1,984.738	19.44	0.8996	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,841.85650	5,094.886	20.93	0.9981	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	16.92	Call			1.45650	0.786	20.93	0.0019	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			54.60220	36.729	20.27	0.0635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,225.00220	2,460.829	20.27	0.9365	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			360.67840	267.413	16.20	0.3683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			541.07840	701.513	16.20	0.6317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			82.91790	57.771	19.54	0.0960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,803.31790	2,031.871	19.54	0.9040	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,572.62820	4,825.328	20.93	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			2.22820	1.228	20.93	0.0029	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			82.13400	57.217	19.56	0.0952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,812.53400	2,041.317	19.56	0.9048	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,718.53940	3,968.900	20.93	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			8.13940	4.800	20.93	0.0102	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,491.82150	2,730.112	20.44	0.9532	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			41.42150	26.012	20.44	0.0468	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			110.64870	77.541	18.96	0.1256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,531.04870	1,751.641	18.96	0.8744	217,904,127.96	124,400	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			347.08670	256.926	16.30	0.3564	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			567.48670	731.026	16.30	0.6436	17,910,132.10	24,500	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,236.11350	3,483.995	20.90	0.9804	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			15.71350	9.895	20.90	0.0196	242,437.30	24,500	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			412.54600	307.742	15.85	0.4125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			452.94600	601.842	15.85	0.5875	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			147.98350	104.922	18.39	0.1645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,268.38350	1,479.022	18.39	0.8355	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,157.81840	3,405.050	20.85	0.9785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			17.41840	10.950	20.85	0.0215	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			16.75960	10.542	20.87	0.0208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,187.15960	3,434.642	20.87	0.9792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,470.40250	8,724.101	20.93	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00250	0.001	20.93	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,943.46400	3,188.553	20.72	0.9724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			23.06400	14.453	20.72	0.0276	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			465.11060	615.720	15.90	0.5940	10,467,236.60	17,000	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			404.71060	301.620	15.90	0.4060	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			400.84750	298.605	15.92	0.4027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			471.24750	622.705	15.92	0.5973	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			961.35760	762.191	13.79	0.7640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			81.75760	136.291	13.79	0.2360	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			528.07300	686.924	16.15	0.6256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			367.67300	272.823	16.15	0.3744	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.41480	0.211	20.93	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,610.81480	5,864.311	20.93	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			588.65410	446.527	14.93	0.5468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			259.05410	370.627	14.93	0.4532	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,398.51880	1,614.218	18.68	0.8563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			128.11880	90.118	18.68	0.1437	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.40790	0.208	20.93	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,620.80790	5,874.308	20.93	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.40120	0.204	20.93	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,630.80120	5,884.304	20.93	0.9994	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,539.66520	3,788.448	21.77	0.9789	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			17.26520	11.648	21.77	0.0211	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,798.88830	2,025.360	19.43	0.8926	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			96.48830	68.560	19.43	0.1074	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,012.11970	4,262.941	21.77	0.9881	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			9.71970	6.141	21.77	0.0119	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,962.34480	2,192.489	19.68	0.9052	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			84.84480	60.389	19.68	0.0948	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			477.58050	364.316	15.66	0.4456	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			438.58050	580.116	15.66	0.5544	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,732.27670	1,955.807	19.20	0.8793	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			111.27670	80.007	19.20	0.1207	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,615.80980	1,835.729	18.96	0.8658	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			124.80980	89.929	18.96	0.1342	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,789.80040	2,012.875	19.16	0.8728	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			121.70040	89.175	19.16	0.1272	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			75.40900	55.319	20.22	0.0809	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,387.00900	2,622.819	20.22	0.9191	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,826.89930	4,073.822	22.09	0.9739	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			25.29930	16.322	22.09	0.0261	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,143.90410	2,374.996	19.76	0.9025	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			92.30410	67.496	19.76	0.0975	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,612.46400	3,858.373	22.09	0.9676	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			30.86400	20.873	22.09	0.0324	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,236.34760	2,469.179	19.92	0.9085	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			86.44760	63.279	19.92	0.0915	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,703.35480	3,948.240	22.12	0.9670	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			33.25480	21.840	22.12	0.0330	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,785.16110	2,006.373	19.01	0.8633	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			135.06110	99.973	19.01	0.1367	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,189.97090	4,439.046	22.12	0.9797	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			19.87090	12.646	22.12	0.0203	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			26.50040	17.188	22.12	0.0262	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			611.20610	767.479	16.07	0.6005	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			452.50610	352.079	16.07	0.3995	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			137.27520	102.333	19.04	0.1369	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,835.97520	2,057.733	19.04	0.8631	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,045.20040	4,292.588	22.12	0.9738	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,531.84950	2,769.573	20.35	0.9138	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			82.94950	63.573	20.35	0.0862	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,894.08720	4,138.094	22.07	0.9593	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	31/08/2018	Foreign Exchange Option	16.05	Call			43.98720	30.094	22.07	0.0407	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,774.98450	1,991.205	18.73	0.8370	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			174.88450	133.205	18.73	0.1630	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,397.55400	4,646.277	22.07	0.9738	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			27.45400	18.277	22.07	0.0262	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,320.22720	1,107.772	13.54	0.8066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			93.12720	139.472	13.54	0.1934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			474.46670	377.057	16.23	0.3868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			747.36670	908.757	16.23	0.6132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,962.91200	4,206.398	21.91	0.9553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			50.01200	34.698	21.91	0.0447	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			372.71920	295.051	16.95	0.3146	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			995.61920	1,176.751	16.95	0.6854	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,867.30320	4,109.630	21.91	0.9517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			54.40320	37.930	21.91	0.0483	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			346.06570	273.678	17.18	0.2948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,078.96570	1,265.378	17.18	0.7052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,000.27620	3,241.440	21.05	0.9158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			87.37620	69.740	21.05	0.0842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			206.14720	158.999	18.46	0.1838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,709.04720	1,920.699	18.46	0.8162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			439.54890	348.725	16.46	0.3626	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			822.44890	990.425	16.46	0.6374	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,800.58580	4,042.057	21.91	0.9490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			57.68580	40.357	21.91	0.0510	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,905.50570	4,148.305	21.91	0.9532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			52.60570	36.605	21.91	0.0468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			427.54460	339.054	16.54	0.3542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			850.44460	1,020.754	16.54	0.6458	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,640.75560	1,849.899	18.33	0.8068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			217.85560	168.199	18.33	0.1932	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,106.93660	4,352.028	21.91	0.9603	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			44.03660	30.328	21.91	0.0397	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,816.22410	5,067.195	21.91	0.9780	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			23.32410	15.495	21.91	0.0220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			266.07630	206.858	17.89	0.2313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,398.97630	1,598.559	17.89	0.7687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			0.00000	1,547.721	17.80	0.7599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			0.00000	216.021	17.80	0.2401	324,030.90	1,500	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			801.33580	650.370	14.75	0.5868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			324.23580	432.070	14.75	0.4132	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			285.67860	223.990	17.72	0.2477	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,308.57860	1,505.690	17.72	0.7523	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			100.43310	79.772	20.47	0.0964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,733.33310	2,971.472	20.47	0.9036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			99.92050	79.378	20.49	0.0959	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	14.87	Put			2,742.82050	2,981.078	20.49	0.9041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			100.94940	80.169	20.45	0.0969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,723.84940	2,961.869	20.45	0.9031	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,058.23460	4,301.181	21.86	0.9543	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			52.83460	36.381	21.86	0.0457	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,767.25450	1,978.919	18.50	0.8155	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			211.85450	164.119	18.50	0.1845	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,588.93080	4,837.249	21.86	0.9701	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			33.53080	22.449	21.86	0.0299	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,365.33580	2,592.118	19.34	0.8597	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			162.93580	129.018	19.34	0.1403	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,890.15880	3,128.283	20.39	0.8904	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			124.15880	101.383	20.39	0.1096	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,234.15500	4,477.098	21.57	0.9494	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			61.35500	43.298	21.57	0.0506	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,758.13340	1,965.348	18.25	0.7923	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			255.33340	201.548	18.25	0.2077	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,763.19570	5,011.614	21.57	0.9656	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			40.39570	27.814	21.57	0.0344	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			252.28230	199.485	18.29	0.2042	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,807.08230	2,015.585	18.29	0.7958	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,554.47450	4,800.728	21.51	0.9586	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			49.67450	34.628	21.51	0.0414	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			418.88300	535.673	14.93	0.4371	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			824.08300	679.574	14.93	0.5629	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,692.35070	2,926.852	19.88	0.8718	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			150.25070	123.051	19.88	0.1282	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,423.00540	4,667.130	21.41	0.9459	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			67.30540	49.030	21.41	0.0541	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,751.24540	1,954.675	18.07	0.7728	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			295.54540	236.575	18.07	0.2272	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,009.31010	5,259.167	21.41	0.9637	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			43.61010	31.067	21.41	0.0363	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,625.76300	1,823.009	17.79	0.7482	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			337.06300	271.309	17.79	0.2518	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,456.35520	3,698.170	21.19	0.8961	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			127.65520	106.470	21.19	0.1039	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			775.69260	925.935	15.91	0.5599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			641.59260	528.735	15.91	0.4401	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,747.92420	1,949.907	17.99	0.7643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			313.82420	252.707	17.99	0.2357	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			494.76350	406.044	16.71	0.3541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,088.86350	1,263.244	16.71	0.6459	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			163.78350	135.695	20.03	0.1322	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,877.88350	3,112.895	20.03	0.8678	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,701.09010	2,933.513	19.67	0.8574	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	14.89	Call			176.99010	146.313	19.67	0.1426	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			163.13030	135.170	20.05	0.1317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,887.23030	3,122.370	20.05	0.8683	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,047.72570	878.703	14.40	0.6417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			321.82570	415.903	14.40	0.3583	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			164.43810	136.224	20.01	0.1327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,868.53810	3,103.424	20.01	0.8673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,925.74840	5,174.418	21.29	0.9582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			51.64840	37.218	21.29	0.0418	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,703.47160	3,940.259	21.29	0.9079	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			119.37160	93.059	21.29	0.0921	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,609.51330	4,854.928	21.14	0.9440	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			71.61330	53.128	21.14	0.0560	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,744.25960	1,943.965	17.88	0.7546	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			336.35960	272.165	17.88	0.2454	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,234.12460	5,485.386	21.14	0.9624	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			46.22460	33.586	21.14	0.0376	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,856.36990	3,087.318	19.52	0.8416	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			216.26990	181.318	19.52	0.1584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,141.71000	974.973	14.65	0.6252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			427.41000	529.773	14.65	0.3748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			237.09590	201.081	19.92	0.1638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,052.79590	3,285.881	19.92	0.8362	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			238.62600	202.342	19.89	0.1648	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,034.32600	3,267.142	19.89	0.8352	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			399.70140	331.509	18.01	0.2614	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,935.40140	2,136.309	18.01	0.7386	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			237.85720	201.708	19.90	0.1643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,043.55720	3,276.508	19.90	0.8357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			476.07300	403.454	18.41	0.2767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,174.67300	2,380.554	18.41	0.7233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			474.29580	401.935	18.42	0.2757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,182.89580	2,389.035	18.42	0.7243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			472.52680	400.428	18.43	0.2748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,191.12680	2,397.528	18.43	0.7252	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			504.72240	450.321	20.14	0.2495	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,339.02240	3,582.721	20.14	0.7505	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,171.50610	7,439.497	21.23	0.9264	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			137.20610	107.097	21.23	0.0736	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			503.76980	449.515	20.16	0.2490	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,348.06980	3,591.915	20.16	0.7510	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			502.82710	448.712	20.17	0.2485	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,357.12710	3,601.112	20.17	0.7515	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			854.63270	752.243	18.94	0.3474	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,710.63270	2,928.243	18.94	0.6526	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			852.63990	750.483	18.95	0.3467	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	12/06/2020	Foreign Exchange Option	15.17	Put			2,718.63990	2,936.483	18.95	0.6533	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			850.65370	748.737	18.96	0.3460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,726.65370	2,944.737	18.96	0.6540	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,860.86650	3,083.262	19.14	0.6524	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			885.46650	781.962	19.14	0.3476	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			966.58390	855.767	19.09	0.3642	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,817.58390	3,038.667	19.09	0.6358	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			964.51180	853.926	19.10	0.3635	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,825.51180	3,046.826	19.10	0.6365	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			962.43780	852.092	19.11	0.3628	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,833.43780	3,054.992	19.11	0.6372	0.00	0	0
<b>Total \$ / R Option</b>												<b>447,676,912.43</b>	<b>452,190</b>	<b>3,217,848</b>
<b>Total \$ / R</b>												<b>1,953,683,940.03</b>	<b>580,886</b>	<b>4,460,042</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.67960		11.92770			0.0000	0.00	0	360
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.82590		12.07960			0.0000	0.00	0	64
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.96830		12.22710			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.10280		12.36590			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.38290		12.66140			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>472</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			409.92970	150.087	21.54	0.0063	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			179,639.92970	204,190.087	21.54	0.9937	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			399.91520	146.313	21.57	0.0062	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			180,629.91520	205,186.313	21.57	0.9938	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			420.19660	153.961	21.52	0.0065	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			178,650.19660	203,193.961	21.52	0.9935	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			7,334.20150	5,100.280	19.79	0.0856	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			192,374.20150	215,510.280	19.79	0.9144	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			7,265.85390	5,052.037	19.80	0.0849	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			193,305.85390	216,462.037	19.80	0.9151	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			7,403.39980	5,149.042	19.77	0.0864	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			191,443.39980	214,559.042	19.77	0.9136	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,038.24630	13,100.042	18.88	0.1546	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			195,328.24630	217,270.042	18.88	0.8454	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			16,923.76710	13,011.042	18.90	0.1536	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			196,213.76710	218,181.042	18.90	0.8464	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			17,153.34270	13,189.741	18.87	0.1555	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			194,443.34270	216,359.741	18.87	0.8445	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			299,971.60320	323,631.464	20.27	0.8743	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			15,683.65710	13,009.370	20.24	0.1267	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			298,093.65710	321,729.370	20.24	0.8733	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			15,622.57410	12,960.382	20.26	0.1262	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			299,032.57410	322,680.382	20.26	0.8738	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			15,561.60320	12,911.464	20.27	0.1257	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		47,438.83500	47,438.83500	40,193.482	18.42	0.2757	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		218,298.83500	218,298.83500	238,903.482	18.42	0.7243	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		47,261.93130	47,261.93130	40,042.802	18.43	0.2748	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		219,121.93130	219,121.93130	239,752.802	18.43	0.7252	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		47,616.57680	47,616.57680	40,345.374	18.41	0.2767	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		217,476.57680	217,476.57680	238,055.374	18.41	0.7233	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>0.00</b>	<b>0</b>	<b>472</b>
£ / R	On	01/03/2018	Foreign Exchange Future			16.41520	16.46890				0.0000	0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			16.45800	16.51160				0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.47000	16.52420				0.0000	152,512,200.00	9,260	207,796
£ / R	On	30/04/2018	Foreign Exchange Future			16.60030	16.65540				0.0000	0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.74200	16.79960				0.0000	14,297,668.00	854	10,315
£ / R	On	17/09/2018	Foreign Exchange Future			17.00950	17.07220				0.0000	0.00	0	13,656
£ / R	On	14/12/2018	Foreign Exchange Future			17.26780	17.33370				0.0000	0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			17.54960	17.61950				0.0000	0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			17.81600	17.89550				0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>166,809,868.00</b>	<b>10,114</b>	<b>233,674</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,762.48420	2,762.48420	2,815.678	29.25	0.9969	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		1.38420	1.38420	0.878	29.25	0.0031	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,543.09490	2,543.09490	2,595.788	22.71	0.9891	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		4.69490	4.69490	3.788	22.71	0.0109	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		120.03790	120.03790	106.236	18.35	0.2141	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		815.83790	815.83790	856.236	18.35	0.7859	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		118.18360	118.18360	104.554	18.37	0.2112	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		823.98360	823.98360	864.554	18.37	0.7888	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		121.92040	121.92040	107.942	18.33	0.2169	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		807.72040	807.72040	847.942	18.33	0.7831	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		168.18310	168.18310	150.119	17.90	0.2839	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		643.98310	643.98310	680.119	17.90	0.7161	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,618.46400	3,618.46400	3,672.346	26.50	0.9942	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		2.66400	2.66400	2.346	26.50	0.0058	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,482.87370	2,482.87370	2,535.864	22.07	0.9844	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		7.07370	7.07370	5.864	22.07	0.0156	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		867.87720	867.87720	904.256	17.48	0.6677	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		293.27720	293.27720	274.555	17.48	0.3323	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,396.42820	1,396.42820	1,437.883	17.83	0.7239	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		293.89880	293.89880	277.848	17.84	0.2744	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,404.29880	1,404.29880	1,445.848	17.84	0.7256	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		298.16930	298.16930	281.936	17.82	0.2777	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,388.56930	1,388.56930	1,429.936	17.82	0.7223	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		394.84900	394.84900	374.397	17.36	0.3487	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		1,095.24900	1,095.24900	1,132.396	17.36	0.6513	0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,647.43650	3,701.865	20.47	0.9456	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			47.03650	43.865	20.47	0.0544	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			296.02820	279.883	17.83	0.2761	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			468.76910	447.963	17.55	0.3225	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,656.56910	1,698.463	17.55	0.6775	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			473.56920	452.584	17.53	0.3252	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,641.36920	1,683.084	17.53	0.6748	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			471.16540	450.270	17.54	0.3239	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,648.96540	1,690.770	17.54	0.6761	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			743.99310	715.604	16.98	0.4072	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,530.29310	1,567.804	16.98	0.5928	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			740.83390	712.618	16.99	0.4059	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,537.13390	1,574.818	16.99	0.5941	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			747.17120	718.603	16.97	0.4086	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,523.47120	1,560.803	16.97	0.5914	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			937.23480	905.343	16.73	0.4392	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,617.73480	1,655.743	16.73	0.5608	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			933.85110	902.057	16.74	0.4380	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,624.35110	1,662.457	16.74	0.5620	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			940.62280	908.633	16.73	0.4404	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,611.12280	1,649.033	16.73	0.5596	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,044.98450	1,010.484	16.55	0.4436	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,789.48450	1,834.484	16.55	0.5564	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,051.72670	1,017.041	16.54	0.4457	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,776.22670	1,821.040	16.54	0.5543	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,048.35040	1,013.757	16.55	0.4446	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,782.85040	1,827.757	16.55	0.5554	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>166,809,868.00</b>	<b>10,114</b>	<b>237,174</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10995		0.11127			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11203		0.11338			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11414		0.11553			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12353		0.12527			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			34.24680	20.943	19.98	0.0738	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			907.54680	1,025.443	19.98	0.9262	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			3.66960	2.347	23.66	0.0093	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,876.96960	2,006.847	23.66	0.9907	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			280.17690	211.822	16.48	0.5064	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			153.47690	216.322	16.48	0.4936	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			106.00900	89.763	21.79	0.1328	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,768.40900	1,886.963	21.79	0.8672	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			51.19950	36.199	23.45	0.0583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,713.59950	2,833.399	23.45	0.9417	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			254.54250	221.633	19.64	0.2925	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			916.94250	1,018.833	19.64	0.7075	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			261.13200	235.203	21.15	0.2350	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,708.13200	1,821.203	21.15	0.7650	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			174.86160	154.541	23.96	0.1535	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,621.86160	2,740.542	23.96	0.8465	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			474.82100	432.409	19.20	0.3947	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			921.82100	1,018.409	19.20	0.6053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			954.35110	897.134	20.54	0.4611	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,427.45110	1,544.534	20.54	0.5389	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			693.96650	651.097	21.79	0.3544	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,167.06650	2,298.497	21.79	0.6456	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,333.25690	1,254.665	19.15	0.5954	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			806.35690	902.065	19.15	0.4046	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
€ / R	On	15/02/2018	Foreign Exchange Future			14.53050		14.63560			0.0000	639,342.00	44	0
€ / R	On	28/02/2018	Foreign Exchange Future			14.55870		14.66990			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.60520		14.71650			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.61750		14.72930			0.0000	80,147,752.50	5,483	116,051
€ / R	On	29/03/2018	Foreign Exchange Future			14.64980		14.76160			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.69180		14.80370			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.75040		14.86340			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.89880		15.01520			0.0000	15,256,371.20	1,024	16,114
€ / R	On	17/09/2018	Foreign Exchange Future			15.18690		15.30790			0.0000	3,796,725.00	250	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.46900		15.59370			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.76430		15.89430			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.03400		16.17980			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>99,840,190.70</b>	<b>6,801</b>	<b>182,166</b>
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,434.40000	1,539.500	15.68	1.0000	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			0.00000	0.000	15.68	0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,741.89360	1,852.022	23.48	0.9963	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			1.79360	0.722	23.48	0.0037	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,296.67280	2,407.140	22.52	0.9921	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			3.17280	2.340	22.52	0.0079	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			22.65710	36.550	13.04	0.1277	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			751.95710	654.050	13.04	0.8723	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,274.70620	2,385.406	21.44	0.9905	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			4.00620	2.906	21.44	0.0095	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			151.82300	116.037	16.03	0.2774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			472.52300	548.537	16.03	0.7226	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			138.93790	105.472	16.17	0.2565	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		509.63790	587.972	16.17	0.7435	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,732.70560	1,621.231	18.10	0.9866	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.40560	3.731	18.10	0.0134	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		215.03900	168.775	15.47	0.3739	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		335.73900	401.275	15.47	0.6261	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,778.66710	1,888.429	19.55	0.9805	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		7.96710	5.929	19.55	0.0195	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		9.42010	7.048	19.13	0.0232	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,670.12010	1,779.548	19.13	0.9768	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		211.39200	165.696	15.50	0.3686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		342.09200	408.196	15.50	0.6314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		207.80110	162.667	15.53	0.3633	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		348.50110	415.167	15.53	0.6367	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,454.99790	2,564.870	21.02	0.9869	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		6.59790	4.670	21.02	0.0131	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		301.91160	252.837	14.97	0.4201	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		388.21160	451.037	14.97	0.5799	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		631.16190	706.546	15.48	0.6677	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		254.56190	216.946	15.48	0.3323	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		816.83240	895.371	15.42	0.6544	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		329.25860	291.675	15.44	0.3432	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		824.05860	902.875	15.44	0.6568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		809.63010	887.887	15.40	0.6519	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,104.52200	1,010.913	12.77	0.8070	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		99.32200	122.113	12.77	0.1930	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,031.35660	1,915.012	13.23	0.9652	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		16.15660	16.212	13.23	0.0348	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		332.03240	294.172	15.42	0.3456	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		161.87650	194.063	13.20	0.2678	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		217.97320	191.344	16.34	0.2406	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,202.77320	1,292.544	16.34	0.7594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,617.36180	6,732.930	22.83	0.9970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		2.56180	1.730	22.83	0.0030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		334.83010	296.687	15.40	0.3481	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		90.80440	112.040	12.70	0.1813	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		151.12460	131.083	17.09	0.1729	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,575.92460	1,672.283	17.09	0.8271	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,622.54450	3,735.382	20.57	0.9643	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		27.74450	24.182	20.57	0.0357	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		927.07650	842.863	13.20	0.7322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		52.83880	66.476	12.28	0.1227	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		409.58970	364.179	14.93	0.4108	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		644.38970	715.379	14.93	0.5892	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,542.91780	5,657.012	22.83	0.9909	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		8.11780	5.812	22.83	0.0091	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,136.00440	1,040.840	12.70	0.8187	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,318.03880	1,215.276	12.28	0.8773	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			442.06280	402.969	15.54	0.3524	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,134.16280	1,216.069	15.54	0.6476	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,331.09290	6,451.739	19.67	0.9885	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			229.80340	207.668	17.10	0.1990	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,023.28880	2,122.028	17.09	0.7999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,026.00450	1,104.457	15.31	0.6202	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,302.03290	4,420.865	19.52	0.9472	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			49.93290	47.765	19.52	0.0528	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,261.37810	1,170.005	13.05	0.7540	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			203.47810	233.105	13.05	0.2460	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			8.99290	8.640	19.67	0.0115	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			483.90450	441.357	15.31	0.3798	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,031.90340	2,130.768	17.10	0.8010	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			228.42700	206.420	17.11	0.1980	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,040.52700	2,139.520	17.11	0.8020	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			231.18880	208.928	17.09	0.2001	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			277.63160	255.804	17.38	0.2012	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,563.93160	2,666.804	17.38	0.7988	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			276.40250	254.676	17.39	0.2004	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,572.70250	2,675.676	17.39	0.7996	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			275.17570	253.550	17.40	0.1996	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,581.47570	2,684.550	17.40	0.8004	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			874.68140	815.957	14.99	0.4710	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,120.38140	1,191.657	14.99	0.5290	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			871.12300	812.595	15.00	0.4695	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,126.82300	1,198.295	15.00	0.5305	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			878.26190	819.334	14.98	0.4725	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,113.96190	1,185.034	14.98	0.5275	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,569.29960	1,656.342	15.80	0.5747	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			876.12400	817.552	15.81	0.4241	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,576.32400	1,663.552	15.81	0.5759	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			882.08700	823.143	15.79	0.4264	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,562.28700	1,649.143	15.79	0.5736	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			879.09960	820.342	15.80	0.4253	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>614,066</b>
<b>Total € / R</b>												<b>99,840,190.70</b>	<b>6,801</b>	<b>796,232</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.24020		9.28740			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.26040		9.30750			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.26570		9.31290			0.0000	7,421,825.70	801	11,426
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.38380		9.43290			0.0000	0.00	0	5,799
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.50290		9.55400			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.61710		9.66930			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.85550		9.91580			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 AU\$ / R Future</b>												<b>7,421,825.70</b>	<b>801</b>	<b>28,487</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,262.92580	1,310.010	23.89	0.9982	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.32580	0.210	23.89	0.0018	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			444.50090	483.115	14.96	0.8745	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			32.00090	23.515	14.96	0.1255	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			691.08430	734.867	15.90	0.9424	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			13.46680	10.182	15.94	0.0557	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			700.56680	744.482	15.94	0.9443	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			12.96850	9.811	15.99	0.0538	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			710.06850	754.111	15.99	0.9462	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			13.98430	10.567	15.90	0.0576	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			52.37250	44.829	15.37	0.1142	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,109.47250	1,151.029	15.37	0.8858	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			51.43130	43.961	15.38	0.1123	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,118.53130	1,160.161	15.38	0.8877	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			50.50520	43.108	15.39	0.1104	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,127.60520	1,169.308	15.39	0.8896	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,633.52110	1,677.648	16.08	0.8877	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			66.78500	59.881	16.10	0.1112	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,642.78500	1,686.981	16.10	0.8888	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			68.26610	61.224	16.07	0.1134	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,624.26610	1,668.324	16.07	0.8866	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			67.52110	60.548	16.08	0.1123	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			97.08260	88.301	16.30	0.1314	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,907.78260	1,951.201	16.30	0.8686	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			96.25710	87.539	16.32	0.1303	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,916.95710	1,960.439	16.32	0.8697	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			97.91600	89.070	16.29	0.1324	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,898.61600	1,941.970	16.29	0.8676	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			294.49290	273.630	14.76	0.2854	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,388.69290	1,428.130	14.76	0.7146	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			292.52650	271.766	14.77	0.2838	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,396.72650	1,436.266	14.77	0.7162	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			296.47760	275.507	14.75	0.2870	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,380.67760	1,420.007	14.75	0.7130	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>7,421,825.70</b>	<b>801</b>	<b>28,487</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.34990		9.44840			0.0000	934,990.00	100	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.48100		9.58200			0.0000	0.00	0	300
<b>Total CAD/ R Future</b>												<b>934,990.00</b>	<b>100</b>	<b>1,350</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			23.98930	14.886	16.92	0.0727	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	19/03/2018	Foreign Exchange Option	10.07	Put			645.58930	734.986	16.92	0.9273	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			23.10810	14.343	16.95	0.0704	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			654.70810	744.443	16.95	0.9296	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			24.90070	15.448	16.90	0.0752	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			636.50070	725.548	16.90	0.9248	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			56.29090	44.717	17.29	0.1028	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,294.29090	1,383.717	17.29	0.8972	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			55.48180	44.060	17.31	0.1015	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,303.48180	1,393.060	17.31	0.8985	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			57.11220	45.385	17.27	0.1042	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,285.11220	1,374.385	17.27	0.8958	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>934,990.00</b>	<b>100</b>	<b>1,350</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.67470		12.76450			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.93240		13.02630			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.19540		13.29390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.25230		14.38380			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			11.58700	8.892	19.69	0.0315	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,397.08700	1,484.192	19.69	0.9685	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			11.39030	8.742	19.74	0.0310	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,406.89030	1,494.042	19.74	0.9690	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			11.78770	9.045	19.65	0.0320	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,387.28770	1,474.345	19.65	0.9680	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			90.11020	77.983	16.94	0.1281	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,593.81020	1,675.583	16.94	0.8719	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			89.06290	77.109	16.95	0.1268	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,602.76290	1,684.709	16.95	0.8732	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			88.02720	76.245	16.97	0.1256	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,611.72720	1,693.845	16.97	0.8744	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			169.07410	150.998	17.00	0.1735	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,915.17410	1,995.598	17.00	0.8265	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			167.90890	149.956	17.01	0.1725	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,924.00890	2,004.556	17.01	0.8275	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			170.24560	152.049	16.98	0.1746	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,906.34560	1,986.649	16.98	0.8254	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			857.54670	797.599	15.26	0.4618	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,193.74670	1,265.299	15.26	0.5382	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			854.30140	794.543	15.28	0.4604	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,200.50140	1,272.243	15.28	0.5396	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			851.06410	791.508	15.29	0.4590	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,207.26410	1,279.208	15.29	0.5410	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.85580		1.87770			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.86900		1.89140			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88260		1.90530			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92250		1.94580			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			156.13160	98.338	15.73	0.2065	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			679.13160	840.338	15.73	0.7935	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			133.94980	83.189	15.92	0.1794	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			756.94980	925.189	15.92	0.8206	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			181.54270	116.025	15.54	0.2369	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			604.54270	758.025	15.54	0.7631	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			255.45800	204.360	16.04	0.2153	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,541.45800	1,714.360	16.04	0.7847	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			237.57880	189.901	16.16	0.2021	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,623.57880	1,799.901	16.16	0.7979	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			274.66990	219.950	15.91	0.2293	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,460.66990	1,629.950	15.91	0.7707	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,522.72600	2,707.330	16.85	0.8139	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			262.75680	222.316	16.96	0.1783	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,609.75680	2,796.316	16.96	0.8217	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			250.46020	211.886	17.06	0.1707	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,697.46020	2,885.886	17.06	0.8293	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			275.72600	233.330	16.85	0.1861	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,211.42800	1,094.268	15.22	0.4679	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,553.42800	1,669.268	15.22	0.5321	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,174.66230	1,059.938	15.28	0.4569	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,616.66230	1,734.938	15.28	0.5431	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,249.31660	1,129.688	15.16	0.4791	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,491.31660	1,604.688	15.16	0.5209	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			1.97820		1.99310			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01840		2.03380			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05830		2.07420			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26390		2.28680			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			40.31350	24.418	20.49	0.0498	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,009.31350	2,142.418	20.49	0.9502	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			46.35360	30.260	19.88	0.0615	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,815.35360	1,948.260	19.88	0.9385	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			43.16260	27.153	20.18	0.0553	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,912.16260	2,045.153	20.18	0.9447	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			251.17210	217.538	17.48	0.1996	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,013.17210	2,133.538	17.48	0.8004	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			235.87010	202.545	17.53	0.1882	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,097.87010	2,218.545	17.53	0.8118	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			221.50660	188.505	17.59	0.1774	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,183.50660	2,304.505	17.59	0.8226	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			302.95030	271.330	18.00	0.1861	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,060.95030	3,188.330	18.00	0.8139	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			289.89400	259.486	18.08	0.1790	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,147.89400	3,276.486	18.08	0.8210	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			277.42500	248.181	18.15	0.1722	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,235.42500	3,365.181	18.15	0.8278	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,005.69390	1,088.348	15.30	0.3614	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,379.86410	2,229.196	15.15	0.6590	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			911.86410	990.196	15.15	0.3410	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,326.17920	2,178.303	15.24	0.6488	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			958.17920	1,039.303	15.24	0.3512	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,273.69390	2,127.348	15.30	0.6386	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			1.49460		1.52610			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.51670		1.54890			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.53800		1.57080			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65380		1.69330			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			6.46080	2.484	21.11	0.0082	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,145.46080	2,456.484	21.11	0.9918	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			5.45600	2.140	21.42	0.0070	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,244.45600	2,556.140	21.42	0.9930	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			7.66650	2.894	20.79	0.0095	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,046.66650	2,356.894	20.79	0.9905	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			107.01620	74.338	19.04	0.0983	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,218.01620	2,507.338	19.04	0.9017	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			99.08640	68.794	19.18	0.0916	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,310.08640	2,601.794	19.18	0.9084	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			115.63560	80.381	18.89	0.1056	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,126.63560	2,413.381	18.89	0.8944	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			160.00700	118.885	18.60	0.1176	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,852.00700	3,138.885	18.60	0.8824	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			151.20990	112.024	18.70	0.1115	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,943.20990	3,232.024	18.70	0.8885	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			144.29630	106.614	18.83	0.1064	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,036.29630	3,326.614	18.83	0.8936	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,034.06590	874.449	17.11	0.4139	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,701.06590	1,936.449	17.11	0.5861	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,003.39430	847.984	17.20	0.4037	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,770.39430	2,009.984	17.20	0.5963	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,065.80160	901.886	17.01	0.4244	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,632.80160	1,863.886	17.01	0.5756	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11470		0.11730			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11390		0.11670			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11290		0.11590			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.10790		0.11370			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			1.50480		1.51490			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.52940		1.53990			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55380		1.56480			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62770		1.64060			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			8.62970		8.67400			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.73430		8.78050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84070		8.88860			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.48460		9.55710			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			8.51540	6.475	17.02	0.0379	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			784.51540	826.775	17.02	0.9621	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			8.13060	6.275	17.09	0.0367	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			794.13060	836.575	17.09	0.9633	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			8.91690	6.761	17.00	0.0394	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			774.91690	817.061	17.00	0.9606	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			56.50470	47.686	16.73	0.1192	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,116.00470	1,153.386	16.73	0.8808	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			55.55350	46.828	16.74	0.1174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,125.05350	1,162.528	16.74	0.8826	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			57.47300	48.559	16.71	0.1211	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,106.97300	1,144.259	16.71	0.8789	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			127.31480	113.400	16.44	0.1949	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,168.71480	1,202.700	16.44	0.8051	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			125.89000	112.098	16.46	0.1930	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,177.29000	1,211.398	16.46	0.8070	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			128.75620	114.715	16.42	0.1968	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,160.15620	1,194.015	16.42	0.8032	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			520.78190	483.836	15.27	0.4335	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			883.68190	919.236	15.27	0.5665	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			517.53040	480.765	15.28	0.4314	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			890.43040	926.165	15.28	0.5686	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			524.05860	486.928	15.25	0.4357	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			876.95860	912.328	15.25	0.5643	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			1.23050		1.24580			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.23970		1.25400			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24730		1.26130			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33200		1.34900			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			542.00000	695.000		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			642.00000	795.000		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			742.00000	895.000		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			660.00000	803.000		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			760.00000	903.000		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			560.00000	703.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,087.00000	1,227.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,187.00000	1,327.000		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			987.00000	1,127.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			290.00000	120.000		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			190.00000	20.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			390.00000	220.000		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			1.41020		1.38540			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.41570		1.39070			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.42120		1.39630			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.25150		1.23490			0.0000	2,991,085.00	2,390	4,938
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25980		1.24300			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.26890		1.25200			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>2,991,085.00</b>	<b>2,390</b>	<b>4,938</b>
<b>Total QUANTO € / \$</b>												<b>2,991,085.00</b>	<b>2,390</b>	<b>4,938</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.09460	0.10933	8.98740			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.92630	0.10933	8.82020			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.76120	0.10933	8.65580			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	0.10933	2,079.16410	2,705.112	16.54	0.6544	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10933	1,505.16410	1,059.112	16.54	0.3456	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10933	2,025.47210	2,641.921	16.54	0.6460	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10933	1,551.47210	1,095.921	16.54	0.3540	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10933	2,133.74990	2,769.161	16.54	0.6628	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10933	1,459.74990	1,023.161	16.54	0.3372	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10933	3,126.57760	3,730.476	17.20	0.5361	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10933	3,824.57760	3,367.476	17.20	0.4639	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10933	4,295.42790	4,955.730	17.32	0.6331	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10933	2,793.42790	2,392.730	17.32	0.3669	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10933	4,240.82530	4,896.487	17.32	0.6288	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10933	2,838.82530	2,433.487	17.32	0.3712	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10933	4,350.48670	5,015.417	17.32	0.6374	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10933	2,748.48670	2,352.417	17.32	0.3626	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10933	4,871.04760	5,508.125	17.58	0.5813	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10933	4,313.04760	3,896.125	17.58	0.4187	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.10933	4,821.94820	5,455.481	17.58	0.5779	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.10933	4,363.94820	3,943.481	17.58	0.4221	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10933	4,764.67610	5,403.180	17.58	0.5746	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10933	4,406.67610	3,991.180	17.58	0.4254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,762.21000		21,985.12000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			8.91320		9.01980			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.04500		9.15490			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.17460		9.28630			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.89080		10.03640			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			5.98850	3.824	18.32	0.0217	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			946.18850	1,050.624	18.32	0.9783	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			5.81230	3.711	18.38	0.0211	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			956.01230	1,060.511	18.38	0.9789	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			6.17070	3.941	18.27	0.0224	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			936.37070	1,040.741	18.27	0.9776	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			66.25410	49.083	15.82	0.1240	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,011.35410	1,104.083	15.82	0.8760	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			65.04220	48.131	15.83	0.1219	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,020.14220	1,113.131	15.83	0.8781	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			67.48790	50.051	15.81	0.1260	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,002.58790	1,095.051	15.81	0.8740	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			175.95910	147.213	15.14	0.2466	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			889.65910	972.613	15.14	0.7534	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			174.06690	145.610	15.16	0.2443	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			897.76690	981.010	15.16	0.7557	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			177.87330	148.837	15.12	0.2490	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			881.57330	964.237	15.12	0.7510	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			672.88910	596.968	14.15	0.5081	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			626.48910	696.168	14.15	0.4919	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			668.72750	593.216	14.16	0.5057	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			632.32750	702.416	14.16	0.4943	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			664.58650	589.492	14.18	0.5033	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			638.18650	708.692	14.18	0.4967	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			3.07290		3.09950			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.02890		3.05600			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			2.98740		3.01200			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Future			2.93890		3.00120			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,540</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.83770	0.498	19.08	0.0087	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			421.33770	447.598	19.08	0.9913	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.77650	0.463	19.25	0.0081	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			431.27650	457.563	19.25	0.9919	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.90480	0.536	18.90	0.0094	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			411.40480	437.636	18.90	0.9906	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			3.30560	3.035	16.64	0.0280	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			607.30560	634.135	16.64	0.9720	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			3.29230	3.039	16.84	0.0277	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			617.29230	644.139	16.84	0.9723	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			3.32040	3.033	16.44	0.0282	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			597.32040	624.133	16.44	0.9718	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			30.48250	25.802	14.44	0.1567	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			378.48250	398.402	14.44	0.8433	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			29.26530	24.733	14.48	0.1511	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			387.26530	407.333	14.48	0.8489	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			31.74990	26.916	14.40	0.1625	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			369.74990	389.516	14.40	0.8375	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			62.14270	48.282	15.83	0.1803	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			590.94270	639.382	15.83	0.8197	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			60.84240	47.219	15.86	0.1768	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			599.64240	648.319	15.86	0.8232	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			63.47350	49.369	15.80	0.1838	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			582.27350	630.469	15.80	0.8162	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>4,540</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.18240		1.20760			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.16550		1.19080			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.14770		1.17260			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>1 784 004 987.00</b>	<b>148,902</b>	<b>1,709,004</b>
<b>Total Options</b>												<b>447 676 912.43</b>	<b>452,190</b>	<b>3,836,614</b>
<b>Grand Total:</b>												<b>2,231,681,899.43</b>	<b>601,092</b>	<b>5,545,618</b>