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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/02/2018 Foreign Exchange Future			11.65680		11.64430			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.66030		11.65140			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.66200		11.65320			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.66380		11.65500			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.67600		11.66710			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.68630		11.67750			0.0000	0.00	0	6,278
\$ / R On 19/03/2018 Foreign Exchange Future			11.69330		11.68440			0.0000	850,056,136.80	72,696	717,776
\$ / R On 22/03/2018 Foreign Exchange Future			11.69850		11.68950			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.71030		11.70100			0.0000	409,860.50	35	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.73960		11.73030			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.75270		11.74330			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.75430		11.74490			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.76240		11.75290			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.77680		11.76720			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.78000		11.77040			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.78480		11.77520			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.78640		11.77680			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.79120		11.78160			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.81190		11.80190			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.83960		11.82970			0.0000	11,093,705.20	937	225,172
\$ / R On 29/06/2018 Foreign Exchange Future			11.85660		11.84670			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.86120		11.85130			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.86740		11.85750			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.88900		11.87910			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.89520		11.88530			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.89670		11.88680			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.90600		11.89610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.91680		11.90690			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.92600		11.91620			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.95360		11.94360			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.97920		11.96910			0.0000	5,103,139.20	426	38,386
\$ / R	On	28/09/2018	Foreign Exchange Future			11.99580		11.98570			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.03640		12.02620			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.04250		12.03220			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.04550		12.03520			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.05300		12.04270			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.06510		12.05470			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.06960		12.05920			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.09050		12.07990			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.10680		12.09590			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.11120		12.10030			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.13630		12.12510			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.20120		12.18920			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.25020		12.23840			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.38120		12.37130			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.65210		12.64620			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.95100		12.94600			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.03150		13.02590			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.11550		13.10940			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>866,662,841.70</b>	<b>74,094</b>	<b>1,136,127</b>
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			356.06970	343.200	16.70	1.0000	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			0.36970	0.000	16.70	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			28.40770	26.333	15.70	0.2023	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			237.00770	226.033	15.70	0.7977	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			324.50880	314.353	16.71	0.8798	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			15.90880	14.653	16.71	0.1202	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			88.90650	86.199	13.58	0.5237	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			87.50650	75.899	13.58	0.4763	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			849.38400	840.296	21.40	0.9941	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			0.78400	0.596	21.40	0.0059	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			26.82430	24.835	15.80	0.1922	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			245.42430	234.535	15.80	0.8078	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			288.68960	278.224	16.31	0.8516	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			20.08960	18.524	16.31	0.1484	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,528.62670	2,519.741	43.50	0.9997	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.02670	0.041	43.50	0.0003	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	Put			2,148.61540	2,139.721	36.27	0.9998	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.01540	0.021	36.27	0.0002	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,846.84000	1,838.033	30.36	0.9997	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.04000	0.033	30.36	0.0003	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.05370	0.041	29.36	0.0003	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,746.85370	1,738.041	29.36	0.9997	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,745.06890	1,736.265	28.34	0.9995	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.06890	0.065	28.34	0.0005	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			217.81900	206.482	14.28	0.6370	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			84.91900	82.482	14.28	0.3630	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			415.34960	403.006	15.18	0.8436	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			32.44960	29.006	15.18	0.1564	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,652.67420	2,643.847	26.50	0.9993	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.17420	0.147	26.50	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00020	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,815.60020	5,806.700	31.86	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00010	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,825.60010	5,816.700	31.86	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00020	0.000	31.86	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			71.05200	65.763	13.13	0.2646	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			177.08700	180.661	13.84	0.5292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			162.68700	157.361	13.84	0.4708	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			12.81580	13.049	17.06	0.0592	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			125.84570	127.851	14.36	0.4118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			241.44570	234.551	14.36	0.5882	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			172.60430	175.952	13.87	0.5197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			168.20430	162.652	13.87	0.4803	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			305.45200	309.063	13.13	0.7354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			275.49420	268.216	14.57	0.6293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			212.50790	216.327	13.61	0.5959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			128.10790	123.027	13.61	0.4041	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			155.60440	158.314	14.02	0.4825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			191.20440	185.014	14.02	0.5175	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			878.41580	869.749	17.06	0.9408	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			87.69040	82.384	13.29	0.3097	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			41.01910	41.059	16.06	0.1615	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			556.61910	547.759	16.06	0.8385	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			74.52160	75.292	15.16	0.2704	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			380.12160	371.992	15.16	0.7296	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			109.89420	111.516	14.57	0.3707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			3.44590	3.399	18.23	0.0172	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00670	0.007	31.86	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,705.60670	4,696.707	31.86	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			802.54150	793.943	16.87	0.9243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			16.94150	17.243	16.87	0.0757	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			272.09040	275.684	13.29	0.6903	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	12.70	Put			1,023.11330	1,014.357	17.40	0.9633	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,666.83920	1,657.975	20.16	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			1.23920	1.275	20.16	0.0065	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			76.64440	77.466	15.12	0.2768	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			372.24440	364.166	15.12	0.7232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,269.04590	1,260.099	18.23	0.9828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.28760	0.280	26.22	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,976.21560	1,967.359	21.66	0.9967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.61560	0.659	21.66	0.0033	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,071.87160	1,063.094	17.52	0.9689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			6.27160	6.394	17.52	0.0311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			7.51330	7.657	17.40	0.0367	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,836.43600	1,827.578	20.98	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			50.10340	50.325	15.76	0.1926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			495.70340	487.025	15.76	0.8074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			35.55100	35.490	16.27	0.1421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			601.15100	592.190	16.27	0.8579	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,735.88760	2,726.980	26.22	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.47010	0.512	22.28	0.0026	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			1.33180	1.365	20.01	0.0069	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,636.93180	1,628.065	20.01	0.9931	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			1.79000	1.810	19.44	0.0092	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,517.39000	1,508.510	19.44	0.9908	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.83600	0.878	20.98	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.31110	0.340	23.39	0.0017	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.54270	0.586	21.95	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			2,036.14270	2,027.286	21.95	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			1.74560	1.767	19.48	0.0090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,527.34560	1,518.467	19.48	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,106.07010	2,097.212	22.28	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.28400	0.267	27.52	0.0012	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			2,016.16580	2,007.309	21.85	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.56580	0.609	21.85	0.0031	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,855.88480	2,846.971	27.08	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.28480	0.271	27.08	0.0012	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,335.91110	2,327.040	23.39	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,156.02530	2,147.167	22.52	0.9977	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.34370	0.383	23.06	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,265.94370	2,257.083	23.06	0.9981	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,435.90280	2,427.012	24.04	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.30280	0.312	24.04	0.0015	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,915.88400	2,906.967	27.52	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,140.54220	1,131.660	17.68	0.9753	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.35700	0.397	22.96	0.0020	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,245.95700	2,237.097	22.96	0.9980	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,565.89460	2,556.996	24.98	0.9986	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.29460	0.296	24.98	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.42530	0.467	22.52	0.0023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.30670	0.319	23.68	0.0016	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,885.88440	2,876.969	27.30	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.28440	0.269	27.30	0.0012	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.38560	0.426	22.77	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,205.98560	2,197.126	22.77	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			4.94220	4.960	17.68	0.0247	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,105.88360	3,096.959	28.89	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.28340	0.263	28.10	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,995.88340	2,986.963	28.10	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.32480	0.364	23.20	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,295.92480	2,287.064	23.20	0.9982	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,385.90670	2,377.020	23.68	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,475.90000	2,467.007	24.33	0.9985	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			4,005.65970	3,996.759	31.86	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.05970	0.059	31.86	0.0002	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.29630	0.299	24.77	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,535.89630	2,526.999	24.77	0.9986	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.28360	0.259	28.89	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,805.88580	2,796.974	26.72	0.9988	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,835.88520	2,826.972	26.94	0.9988	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.28520	0.272	26.94	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,885.68560	3,876.785	31.86	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.08560	0.085	31.86	0.0003	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.30000	0.307	24.33	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.52060	0.564	22.04	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,065.88340	3,056.960	28.60	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.28340	0.260	28.60	0.0011	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,755.88710	2,746.978	26.36	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.28710	0.278	26.36	0.0012	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.28580	0.274	26.72	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.28470	0.256	29.69	0.0010	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.30840	0.323	23.54	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,365.90840	2,357.023	23.54	0.9984	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.29740	0.302	24.62	0.0014	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,515.89740	2,507.002	24.62	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,056.12060	2,047.264	22.04	0.9972	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.28550	0.254	30.05	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			3.54120	3.491	18.18	0.0176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,259.14120	1,250.191	18.18	0.9824	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.28560	0.274	26.79	0.0012	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,815.88560	2,806.974	26.79	0.9988	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,215.88470	3,206.955	29.69	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,537.30250	1,528.425	19.53	0.9912	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			11.94410	12.163	17.10	0.0556	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	12.57	Put			897.54410	888.863	17.10	0.9444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			24.67100	25.102	16.62	0.1051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			700.27100	691.802	16.62	0.8949	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,265.88550	3,256.954	30.05	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.28650	0.253	30.41	0.0010	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,765.88680	2,756.977	26.43	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.28680	0.277	26.43	0.0012	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,076.09970	2,067.242	22.14	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.49970	0.542	22.14	0.0027	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1.70250	1.725	19.53	0.0088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.21200	0.211	31.86	0.0008	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,315.91300	2,307.051	23.30	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.31300	0.351	23.30	0.0017	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.70050	0.744	21.37	0.0038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,916.30050	1,907.444	21.37	0.9962	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,315.88650	3,306.953	30.41	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.01390	0.014	31.86	0.0001	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			21.54380	21.923	16.71	0.0934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			737.14380	728.623	16.71	0.9066	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,175.88420	3,166.957	29.40	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.28420	0.257	29.40	0.0010	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,575.81200	3,566.911	31.86	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,225.97090	2,217.111	22.86	0.9980	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.29870	0.304	24.48	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,495.89870	2,487.004	24.48	0.9985	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,816.47450	1,807.616	20.88	0.9954	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.87450	0.916	20.88	0.0046	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,475.61390	4,466.714	31.86	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.02310	0.023	31.86	0.0001	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,815.70540	3,806.805	31.86	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.10540	0.105	31.86	0.0004	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1.10100	1.139	20.40	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,716.70100	1,707.839	20.40	0.9942	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.37090	0.411	22.86	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,388.10010	1,379.194	18.81	0.9873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			15.26580	15.540	16.94	0.0691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			830.86580	822.240	16.94	0.9309	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			72.45340	73.176	15.21	0.2641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			388.05340	379.876	15.21	0.7359	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,315.62310	4,306.723	31.86	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.28480	0.255	29.76	0.0010	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,425.88920	3,416.952	31.21	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.28920	0.252	31.21	0.0010	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1.58020	1.606	19.68	0.0082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,567.18020	1,558.306	19.68	0.9918	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			2.50010	2.494	18.81	0.0127	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	13.30	Call			1.39790	1.429	19.92	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			3.01040	2.983	18.47	0.0151	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,318.61040	1,309.683	18.47	0.9849	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,065.64980	4,056.749	31.86	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.04980	0.049	31.86	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,225.88480	3,216.955	29.76	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,805.60020	5,796.700	31.86	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,775.71860	3,766.818	31.86	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.11860	0.118	31.86	0.0005	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1.15400	1.191	20.30	0.0061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,696.75400	1,687.891	20.30	0.9939	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,616.99790	1,608.129	19.92	0.9927	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			393.45060	386.218	15.31	0.7187	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			82.95060	84.718	15.31	0.2813	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,899.79330	2,890.537	25.60	0.9970	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.79330	0.837	25.60	0.0030	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,308.49840	1,298.945	18.41	0.9644	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			9.49840	9.245	18.41	0.0356	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			588.43510	577.825	15.52	0.7372	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			108.73510	107.425	15.52	0.2628	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,549.56110	2,540.033	19.81	0.9912	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.86110	2.733	19.81	0.0088	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,257.46640	3,248.005	23.35	0.9935	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			2.36640	2.306	23.35	0.0065	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,065.90000	4,056.479	24.87	0.9977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.80000	0.779	24.87	0.0023	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,054.85000	2,045.144	18.26	0.9774	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			7.75000	7.544	18.26	0.0226	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,908.38860	3,898.864	24.28	0.9965	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.28860	1.264	24.28	0.0035	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,479.74020	3,470.199	23.95	0.9932	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.64020	2.599	23.95	0.0068	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			514.79430	504.217	15.02	0.6582	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			167.69430	166.617	15.02	0.3418	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			308.22090	308.384	13.77	0.5476	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			255.32090	245.984	13.77	0.4524	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			12.85030	10.578	18.37	0.0287	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,105.65030	2,093.778	18.37	0.9713	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,863.88030	3,854.852	23.19	0.9956	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.08030	1.652	23.19	0.0044	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,048.57870	1,038.465	16.86	0.8373	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			75.77870	75.265	16.86	0.1627	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,636.17240	2,625.833	19.76	0.9843	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			6.57240	5.834	19.76	0.0157	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,731.10740	2,721.172	19.99	0.9844	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			6.30740	5.972	19.99	0.0156	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	14/05/2018	Foreign Exchange Option	12.75	Call			81.94300	81.821	16.82	0.1700	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,056.74300	1,047.021	16.82	0.8300	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,985.63340	3,976.345	22.17	0.9968	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.83340	1.145	22.17	0.0032	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,532.00570	2,521.606	19.52	0.9795	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			8.80570	8.006	19.52	0.0205	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			600.74150	591.879	15.28	0.6700	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			177.54150	178.279	15.28	0.3300	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			907.69160	915.143	12.44	0.9124	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			30.89160	28.743	12.44	0.0876	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			349.65210	352.363	13.84	0.5576	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			272.85210	265.963	13.84	0.4424	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			459.51000	451.407	14.71	0.5839	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			241.11000	242.607	14.71	0.4161	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,027.77670	2,017.067	18.78	0.9394	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			29.67670	28.967	18.78	0.0606	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,089.03840	4,079.191	20.42	0.9970	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.93840	1.091	20.42	0.0030	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,630.41980	3,620.744	20.42	0.9933	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.31980	2.644	20.42	0.0067	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			51.91230	51.090	18.30	0.0934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,862.21230	1,851.490	18.30	0.9066	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			100.74650	100.322	17.24	0.1703	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,321.04650	1,310.722	17.24	0.8297	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,550.88970	4,541.092	19.51	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.58970	0.692	19.51	0.0019	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			896.24890	902.699	12.60	0.8579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			66.54890	63.099	12.60	0.1421	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			106.20120	105.817	17.12	0.1787	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,276.50120	1,266.217	17.12	0.8213	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,286.54420	3,277.098	19.46	0.9849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			6.24420	6.698	19.46	0.0151	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			110.80380	110.452	17.03	0.1857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,241.10380	1,230.852	17.03	0.8143	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,316.21780	3,306.777	19.46	0.9856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			5.91780	6.377	19.46	0.0144	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			182.65500	182.977	15.94	0.2880	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			852.95500	843.376	15.94	0.7120	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,673.37690	3,663.879	19.51	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.07690	3.479	19.51	0.0083	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			48.60900	47.775	18.41	0.0878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,918.90900	1,908.175	18.41	0.9122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			315.73670	317.141	14.63	0.4515	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			486.03670	477.541	14.63	0.5485	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,990.85270	2,981.260	19.41	0.9768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			10.55270	10.860	19.41	0.0232	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	11.50	Call			546.50850	550.028	13.52	0.6628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			216.80850	210.428	13.52	0.3372	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			138.86160	138.749	16.53	0.2271	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,059.16160	1,049.149	16.53	0.7729	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,690.74800	4,680.929	19.51	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.44800	0.529	19.51	0.0015	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,892.80620	2,883.118	19.39	0.9733	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			12.50620	12.718	19.39	0.0267	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			75.82990	75.163	17.69	0.1321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,546.12990	1,535.563	17.69	0.8679	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,703.21490	3,693.700	19.51	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.91490	3.300	19.51	0.0079	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			87.86330	87.306	17.46	0.1508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,428.16330	1,417.706	17.46	0.8492	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			203.79760	204.301	15.68	0.3160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			774.09760	764.701	15.68	0.6840	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			61.96670	61.197	18.02	0.1099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,712.26670	1,701.597	18.02	0.8901	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,660.77530	4,650.960	19.51	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.47530	0.560	19.51	0.0015	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			83.01440	82.410	17.55	0.1434	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,473.31440	1,462.810	17.55	0.8566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,603.78840	3,594.334	19.51	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.48840	3.934	19.51	0.0093	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			63.36370	62.603	17.98	0.1122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,693.66370	1,683.003	17.98	0.8878	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,331.20220	4,321.448	19.51	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.90220	1.048	19.51	0.0028	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			31.68980	30.848	19.13	0.0587	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,301.98980	2,291.248	19.13	0.9413	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,550.37770	5,540.495	19.51	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.07770	0.095	19.51	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			35.20280	34.354	18.95	0.0648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,205.50280	2,194.754	18.95	0.9352	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,450.39580	5,440.517	19.51	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.09580	0.117	19.51	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			42.21280	41.363	18.65	0.0770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,042.51280	2,031.763	18.65	0.9230	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,580.85610	4,571.053	19.51	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.55610	0.653	19.51	0.0018	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,380.41080	5,370.535	19.51	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.11080	0.135	19.51	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			41.76000	40.910	18.66	0.0762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,052.06000	2,041.310	18.66	0.9238	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,170.47080	5,160.606	19.51	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.17080	0.206	19.51	0.0006	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			39.15470	38.304	18.77	0.0717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,109.45470	2,098.704	18.77	0.9283	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			240.00980	240.780	15.29	0.3623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			660.30980	651.180	15.29	0.6377	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			46.03110	45.190	18.50	0.0835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,966.33110	1,955.590	18.50	0.9165	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,090.50100	5,080.642	19.51	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.20100	0.241	19.51	0.0007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			26.41940	25.744	19.32	0.0498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,446.71940	2,436.144	19.32	0.9502	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			237.39870	238.148	15.32	0.3591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			667.69870	658.548	15.32	0.6409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			43.60190	42.756	18.59	0.0793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,013.90190	2,003.155	18.59	0.9207	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,820.64620	4,810.811	19.51	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.34620	0.411	19.51	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			43.13370	42.285	18.61	0.0785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,023.43370	2,012.685	18.61	0.9215	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,962.11170	3,952.473	19.51	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.81170	2.073	19.51	0.0052	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,717.16760	2,707.232	19.36	0.9657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			16.86760	16.832	19.36	0.0343	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			60.60260	59.825	18.05	0.1077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,730.90260	1,720.225	18.05	0.8923	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			227.24360	227.917	15.42	0.3463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			697.54360	688.316	15.42	0.6537	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,474.72680	3,465.298	19.49	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			4.42680	4.898	19.49	0.0113	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			276.77150	277.836	14.95	0.4069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			567.07150	558.236	14.95	0.5931	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			84.91970	84.334	17.51	0.1463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,455.21970	1,444.734	17.51	0.8537	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,395.42220	3,385.991	19.48	0.9872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			5.12220	5.591	19.48	0.0128	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			4.85040	5.321	19.48	0.0122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,425.15040	3,415.721	19.48	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,720.30010	8,710.400	19.51	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.51	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,177.88920	3,168.409	19.44	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			7.58920	8.009	19.44	0.0177	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			581.06340	572.179	15.00	0.6003	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			270.76340	271.779	15.00	0.3997	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			267.80900	268.799	15.03	0.3962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			588.10900	579.199	15.03	0.6038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			742.02120	747.283	12.92	0.7878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			112.32120	107.683	12.92	0.2122	0.00	0	2,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			652.95050	643.839	15.26	0.6344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			242.65050	243.440	15.26	0.3656	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			416.30680	418.623	14.03	0.5539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			336.60680	329.023	14.03	0.4461	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,591.97570	1,581.375	17.78	0.8744	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			71.67570	70.975	17.78	0.1256	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			352.29160	354.027	14.37	0.4911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			422.59160	414.427	14.37	0.5089	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04030	0.050	19.51	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,860.34030	5,850.450	19.51	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			159.01560	153.480	13.21	0.2728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			638.71560	643.081	13.21	0.7272	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			196.35350	190.246	13.41	0.3155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			576.05350	579.846	13.41	0.6845	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03950	0.049	19.51	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,870.33950	5,860.449	19.51	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03860	0.048	19.51	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,880.33860	5,870.448	19.51	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,006.70620	1,995.847	18.52	0.9090	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			53.40620	52.447	18.52	0.0910	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,254.57450	4,244.876	18.99	0.9963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.27450	1.476	18.99	0.0037	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,776.32500	3,766.835	18.99	0.9919	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.02500	3.435	18.99	0.0081	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,175.21720	2,164.309	18.77	0.9209	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			46.51720	45.509	18.77	0.0791	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,814.83810	1,803.917	18.09	0.8827	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			72.33810	71.317	18.09	0.1173	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			333.75580	334.793	14.82	0.4429	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			546.25580	537.393	14.82	0.5571	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,936.11400	1,925.178	18.32	0.8958	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			63.61400	62.578	18.32	0.1042	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,993.03890	1,981.672	18.28	0.8892	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			72.13890	70.672	18.28	0.1108	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,063.89430	4,050.635	19.49	0.9882	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			9.19430	5.835	19.49	0.0118	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,358.28440	2,346.745	18.87	0.9175	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			53.58440	51.945	18.87	0.0825	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,846.90440	3,832.790	19.49	0.9844	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			12.20440	7.990	19.49	0.0156	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			42.11640	39.490	19.10	0.0647	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,606.81640	2,594.290	19.10	0.9353	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,452.84630	2,441.642	19.03	0.9231	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			49.64630	48.342	19.03	0.0769	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,985.91300	1,974.602	18.16	0.8794	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			82.01300	80.602	18.16	0.1206	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	31/07/2018	Foreign Exchange Option	16.32	Put			4,430.66910	4,419.146	19.99	0.9899	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			6.76910	5.146	19.99	0.0101	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,936.61770	3,924.055	19.99	0.9816	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			12.71770	10.055	19.99	0.0184	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,037.38390	2,025.981	18.19	0.8790	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,283.22870	4,271.523	20.27	0.9850	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			10.12870	8.323	20.27	0.0150	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			735.49850	725.690	15.29	0.6068	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			322.39850	322.490	15.29	0.3932	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			84.28390	82.781	18.19	0.1210	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,752.64520	2,739.564	19.17	0.9308	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			48.84520	45.564	19.17	0.0692	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,969.56040	1,957.675	17.92	0.8523	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			113.16040	111.275	17.92	0.1477	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,638.17480	4,626.682	20.60	0.9831	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			11.77480	10.282	20.60	0.0169	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,126.92750	4,114.670	20.60	0.9718	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			20.52750	18.270	20.60	0.0282	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,090.13670	1,096.579	12.94	0.8223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			121.03670	117.379	12.94	0.1777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			348.61980	348.069	15.54	0.3802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			879.51980	868.869	15.54	0.6198	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,196.11100	4,183.788	20.68	0.9669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			25.21100	22.988	20.68	0.0331	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			268.09400	266.656	16.24	0.3041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,148.99400	1,137.456	16.24	0.6959	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,098.69760	4,086.216	20.68	0.9638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			27.79760	25.416	20.68	0.0362	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			247.31130	245.619	16.45	0.2833	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,238.21130	1,226.419	16.45	0.7167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,225.89980	3,212.041	19.91	0.9315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			54.99980	51.241	19.91	0.0685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			137.97080	136.056	17.70	0.1694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,898.87080	1,886.856	17.70	0.8306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			320.68510	319.926	15.76	0.3546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			961.58510	950.726	15.76	0.6454	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,030.65320	4,018.056	20.68	0.9615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			29.75320	27.256	20.68	0.0385	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,137.63460	4,125.218	20.68	0.9651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			26.73460	24.418	20.68	0.0349	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			311.16980	310.285	15.84	0.3457	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			992.06980	981.085	15.84	0.6543	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,827.48190	1,815.515	17.59	0.8211	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			146.58190	144.715	17.59	0.1789	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,342.64950	4,330.549	20.68	0.9710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			21.74950	19.749	20.68	0.0290	0.00	0	73,314

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	17.02	Put			5,061.29860	5,050.043	20.68	0.9853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			10.39860	9.243	20.68	0.0147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			183.10520	181.508	17.16	0.2179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,574.00520	1,562.308	17.16	0.7821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,522.73320	1,511.106	17.07	0.7731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			191.83320	190.306	17.07	0.2269	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			623.09540	624.415	14.08	0.5930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			403.99540	395.215	14.08	0.4070	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			199.44500	197.987	17.00	0.2347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,480.34500	1,468.787	17.00	0.7653	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			64.33420	60.952	19.45	0.0810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,955.23420	2,941.752	19.45	0.9190	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			63.96550	60.568	19.46	0.0805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,964.86550	2,951.368	19.46	0.9195	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			64.70710	61.341	19.43	0.0815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,945.60710	2,932.141	19.43	0.9185	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,957.59860	1,945.528	17.77	0.8294	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			143.29860	141.328	17.77	0.1706	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,830.31730	4,818.879	20.75	0.9783	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			16.01730	14.679	20.75	0.0217	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,291.41680	4,279.363	20.75	0.9650	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			27.11680	25.163	20.75	0.0350	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,574.50280	2,562.241	18.60	0.8732	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			110.70280	108.641	18.60	0.1268	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,113.29700	3,100.561	19.60	0.9033	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			85.49700	83.061	19.60	0.0967	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,944.98230	1,932.633	17.61	0.8047	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			180.18230	178.133	17.61	0.1953	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,005.94010	4,994.395	20.68	0.9732	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			21.14010	19.895	20.68	0.0268	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,468.83100	4,456.799	20.68	0.9590	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			34.03100	32.299	20.68	0.0410	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			509.32140	500.477	14.35	0.4339	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			652.02140	653.477	14.35	0.5661	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			177.86300	176.382	17.66	0.1919	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,995.16300	1,983.381	17.66	0.8081	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,794.00650	4,782.479	20.65	0.9669	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.70650	25.479	20.65	0.0331	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,911.14280	2,898.761	19.17	0.8843	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			105.84280	103.861	19.17	0.1157	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			395.50990	387.504	13.96	0.3663	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			784.70990	787.104	13.96	0.6337	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,340.63590	1,347.606	12.88	0.8506	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			111.43590	108.006	12.88	0.1494	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,448.98190	1,437.642	16.74	0.7137	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			288.18190	287.242	16.74	0.2863	0.00	0	51,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,934.06150	1,922.262	17.48	0.7839	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			213.96150	212.762	17.48	0.2161	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,253.77470	5,242.679	20.62	0.9708	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.67470	23.179	20.62	0.0292	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,658.78070	4,647.510	20.62	0.9549	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			38.68070	38.010	20.62	0.0451	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,802.15980	1,789.890	17.22	0.7586	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			248.05980	246.690	17.22	0.2414	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,684.93360	3,671.754	20.44	0.9077	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			90.83360	88.554	20.44	0.0923	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			118.43980	116.314	19.36	0.1205	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,098.13980	3,085.114	19.36	0.8795	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,270.56890	1,258.781	16.23	0.6600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			370.86890	369.982	16.23	0.3400	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			900.80020	889.607	15.37	0.5634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			501.10020	500.807	15.37	0.4366	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			854.11970	856.679	13.90	0.6481	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			393.81970	385.478	13.90	0.3519	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,929.92270	1,917.488	17.41	0.7750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			230.22270	228.688	17.41	0.2250	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			379.68600	378.832	16.16	0.3469	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,239.38600	1,227.631	16.16	0.6531	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,928.52340	3,915.487	20.55	0.9189	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			78.82340	76.687	20.55	0.0811	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,918.22670	2,905.284	19.02	0.8691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			128.52670	126.484	19.02	0.1309	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			117.94230	115.811	19.38	0.1200	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,107.64230	3,094.612	19.38	0.8800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			118.94060	116.819	19.34	0.1210	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,088.64060	3,075.619	19.34	0.8790	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,169.42370	5,157.358	20.55	0.9655	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			29.72370	28.558	20.55	0.0345	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,924.38490	1,911.726	17.33	0.7647	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			249.48490	248.027	17.33	0.2353	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,481.47450	5,469.248	20.39	0.9693	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.57450	25.548	20.39	0.0307	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,848.22100	4,835.603	20.39	0.9527	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			43.32100	41.904	20.39	0.0473	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,073.70390	3,059.603	18.95	0.8521	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			162.90390	160.803	18.95	0.1479	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			306.80660	304.831	17.48	0.2517	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,118.40660	2,104.631	17.48	0.7483	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			948.24250	950.007	14.19	0.6289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			509.84250	499.807	14.19	0.3711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			180.79900	178.275	19.29	0.1531	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,262.39900	3,248.075	19.29	0.8469	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			180.18930	177.660	19.31	0.1525	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,271.78930	3,257.460	19.31	0.8475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			181.41220	178.892	19.27	0.1536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,253.01220	3,238.692	19.27	0.8464	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			372.65380	369.508	17.92	0.2649	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,381.35380	2,368.308	17.92	0.7351	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			375.59110	372.473	17.89	0.2668	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,364.29110	2,351.273	17.89	0.7332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			374.11650	370.984	17.91	0.2659	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,372.81650	2,359.785	17.91	0.7341	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			414.07320	409.729	19.62	0.2370	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,587.87320	3,577.629	19.62	0.7630	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			415.66950	411.324	19.59	0.2380	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,569.46950	3,559.224	19.59	0.7620	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,445.81250	7,437.788	20.63	0.9349	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			92.01250	89.888	20.63	0.0651	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			414.86960	410.522	19.60	0.2375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,578.66960	3,568.422	19.60	0.7625	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			700.27520	695.196	18.45	0.3347	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,934.27520	2,924.196	18.45	0.6653	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			703.69740	698.622	18.43	0.3362	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,917.69740	2,907.622	18.43	0.6638	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			701.98330	696.903	18.44	0.3355	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,925.98330	2,915.903	18.44	0.6645	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,073.37740	3,063.567	18.62	0.6640	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			729.27740	725.067	18.62	0.3360	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			794.71480	791.100	18.59	0.3512	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,045.31480	3,035.600	18.59	0.6488	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			798.29890	794.693	18.57	0.3525	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			3,028.89890	3,019.193	18.57	0.6475	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			796.50780	792.893	18.58	0.3519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,037.10780	3,027.393	18.58	0.6481	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,413,148</b>
<b>Total \$ / R</b>												<b>866,662,841.70</b>	<b>74,094</b>	<b>4,549,275</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.69330		11.68440			0.0000	643,131.50	55	387
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.83960		11.82970			0.0000	118,396.00	10	79
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.97920		11.96910			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.11120		12.10030			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.38120		12.37130			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>761,527.50</b>	<b>65</b>	<b>514</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			54.26590	58.564	21.95	0.0029	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			203,614.26590	202,728.564	21.95	0.9971	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			53.15090	57.442	21.99	0.0029	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	19/03/2018	Foreign Exchange Option	13.73	Put		204,613.15090	203,727.442	21.99	0.9971		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		55.40600	59.716	21.90	0.0030		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		202,615.40600	201,729.716	21.90	0.9970		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		3,792.05370	3,706.863	18.82	0.0696		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		213,822.05370	212,746.863	18.82	0.9304		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		3,751.81750	3,666.695	18.84	0.0689		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		214,781.81750	213,706.695	18.84	0.9311		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		3,832.67620	3,747.513	18.81	0.0703		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		212,862.67620	211,787.513	18.81	0.9297		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		11,198.44530	10,996.206	18.11	0.1401		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		215,288.44530	214,076.206	18.11	0.8599		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		11,116.45870	10,913.960	18.13	0.1391		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		216,206.45870	214,993.960	18.13	0.8609		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		11,281.11800	11,079.148	18.10	0.1410		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		214,371.11800	213,159.148	18.10	0.8590		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		322,190.41920	320,883.960	19.59	0.8860		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		11,312.90580	11,097.078	19.56	0.1150		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		320,282.90580	318,977.078	19.56	0.8850		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		11,266.51640	11,050.266	19.57	0.1145		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		321,236.51640	319,930.266	19.57	0.8855		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		11,220.41920	11,003.960	19.59	0.1140		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		37,411.64570	37,098.447	17.91	0.2659		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		237,281.64570	235,978.447	17.91	0.7341		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		37,265.37950	36,950.832	17.92	0.2649		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		238,135.37950	236,830.832	17.92	0.7351		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		37,559.11340	37,247.272	17.89	0.2668		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		236,429.11340	235,127.272	17.89	0.7332		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>761,527.50</b>	<b>65</b>	<b>514</b>
£ / R	On	01/03/2018	Foreign Exchange Future			16.25750	16.25790		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.29970	16.30020		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.31180	16.31230		0.0000		81,607,935.40	5,003	201,140	
£ / R	On	30/04/2018	Foreign Exchange Future			16.44120	16.44080		0.0000		0.00	0	9	
£ / R	On	18/06/2018	Foreign Exchange Future			16.58140	16.58090		0.0000		12,601,864.00	760	11,217	
£ / R	On	17/09/2018	Foreign Exchange Future			16.84300	16.84280		0.0000		0.00	0	13,656	
£ / R	On	14/12/2018	Foreign Exchange Future			17.09580	17.09510		0.0000		0.00	0	895	
£ / R	On	18/03/2019	Foreign Exchange Future			17.37090	17.36800		0.0000		0.00	0	948	
£ / R	On	14/06/2019	Foreign Exchange Future			17.62690	17.62740		0.0000		0.00	0	0	
<b>Total £ / R Future</b>												<b>94,209,799.40</b>	<b>5,763</b>	<b>227,920</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,972.14230	2,972.547	34.52	0.9998	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		0.04230	0.047	34.52	0.0002	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,751.52570	2,752.085	25.40	0.9943	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		1.72570	1.786	25.40	0.0057	0.00	0	0	



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			46.95530	45.170	17.57	0.1240	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			954.65530	953.370	17.57	0.8760	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			45.96860	44.296	17.60	0.1218	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			963.66860	962.496	17.60	0.8782	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			47.96190	46.062	17.54	0.1261	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			945.66190	944.262	17.54	0.8739	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			74.34110	70.594	17.00	0.1824	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			762.04110	758.794	17.00	0.8176	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,828.65100	3,829.059	28.26	0.9976	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.95100	0.859	28.26	0.0024	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,689.78560	2,690.538	23.54	0.9928	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			2.08560	2.338	23.54	0.0072	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			981.33100	975.883	16.77	0.7312	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			192.13100	187.083	16.77	0.2688	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,529.97950	1,523.877	17.23	0.7702	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			209.19580	203.616	17.24	0.2283	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,538.29580	1,532.216	17.24	0.7717	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			212.57660	206.952	17.21	0.2314	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,521.67660	1,515.552	17.21	0.7686	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			290.22810	283.805	16.74	0.3001	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,209.32810	1,202.406	16.74	0.6999	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,848.48800	3,846.965	20.20	0.9611	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			29.38800	28.365	20.20	0.0389	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			210.87950	205.277	17.23	0.2298	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			369.28590	362.540	17.07	0.2863	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,786.48590	1,779.540	17.07	0.7137	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			373.38780	366.602	17.05	0.2890	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,770.58780	1,763.602	17.05	0.7110	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			371.32890	364.566	17.06	0.2876	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,778.52890	1,771.565	17.06	0.7124	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			619.27140	610.197	16.54	0.3756	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,644.17140	1,634.397	16.54	0.6244	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			616.52810	607.480	16.55	0.3743	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,651.42810	1,641.680	16.55	0.6257	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			622.03270	612.933	16.53	0.3770	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,636.93270	1,627.133	16.53	0.6230	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			799.85830	789.536	16.32	0.4110	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,731.85830	1,718.636	16.32	0.5890	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			796.86470	786.560	16.33	0.4098	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,738.86470	1,725.660	16.33	0.5902	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			802.86320	792.516	16.31	0.4122	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,724.86320	1,711.616	16.31	0.5878	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			901.29610	888.856	16.17	0.4168	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,913.89610	1,901.956	16.17	0.5832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			907.30080	894.823	16.15	0.4190	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,899.90080	1,887.923	16.15	0.5810	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			904.29340	891.830	16.16	0.4179	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,906.89340	1,894.930	16.16	0.5821	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>94,209,799.40</b>	<b>5,763</b>	<b>231,420</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10954		0.10881			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11161		0.11086			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11368		0.11293			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12283		0.12204			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			8.12060	8.545	19.47	0.0388	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,127.02060	1,054.645	19.47	0.9612	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			1.06170	1.028	24.87	0.0047	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,119.96170	2,047.128	24.87	0.9953	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			143.98660	162.228	16.09	0.4686	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			262.88660	208.328	16.09	0.5314	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			70.89800	78.449	21.98	0.1212	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,984.89800	1,917.449	21.98	0.8788	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			13.21490	25.425	22.85	0.0451	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,927.21490	2,864.425	22.85	0.9549	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			185.15480	199.575	19.74	0.2757	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,099.15480	1,038.575	19.74	0.7243	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			203.49480	216.694	21.19	0.2235	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,910.29480	1,848.494	21.19	0.7765	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			130.45390	142.510	24.10	0.1453	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,837.25390	2,774.310	24.10	0.8547	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			383.67860	403.840	19.20	0.3814	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,090.47860	1,035.640	19.20	0.6186	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			826.22820	860.448	20.60	0.4510	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,622.12820	1,577.748	20.60	0.5490	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			595.81520	622.642	21.87	0.3452	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,391.71520	2,339.942	21.87	0.6548	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,164.43790	1,208.165	19.20	0.5854	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			960.33790	925.465	19.20	0.4146	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	28/02/2018	Foreign Exchange Future			14.37720		14.36440			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.42280		14.41020			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.43510		14.42250			0.0000	136,252,908.90	9,439	123,935
€ / R	On	29/03/2018	Foreign Exchange Future			14.46630		14.45370			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.50750		14.49490			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.56720		14.55410			0.0000	0.00	0	16

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			14.71480		14.70140			0.0000	34,064,762.00	2,315	23,597
€ / R	On	17/09/2018	Foreign Exchange Future			14.99530		14.98250			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.27070		15.25760			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.56290		15.54710			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			15.81130		15.80490			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>170,317,670.90</b>	<b>11,754</b>	<b>197,533</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			2,045.63320	2,032.827	29.01	0.9998	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.03320	0.027	29.01	0.0002	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,600.52900	2,587.648	23.56	0.9981	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.72900	0.448	23.56	0.0019	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			194.98090	190.228	13.10	0.4948	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			222.48090	205.128	13.10	0.5052	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			2.88960	2.239	20.25	0.0089	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,970.38960	1,957.139	20.25	0.9911	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,426.24600	1,437.950	17.91	0.9880	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.74600	2.849	17.91	0.0120	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			132.73490	126.726	13.59	0.3669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			330.23490	311.626	13.59	0.6331	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,079.89780	2,066.758	20.71	0.9926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			2.39780	1.858	20.71	0.0074	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			55.25480	44.580	12.59	0.1722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			477.75480	479.680	12.59	0.8278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,578.61300	2,565.770	22.81	0.9966	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1.11300	0.870	22.81	0.0034	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			76.40030	70.370	14.25	0.2292	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			503.90030	485.270	14.25	0.7708	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			46.31220	41.145	14.82	0.1454	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			673.81220	656.045	14.82	0.8546	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			40.78830	35.891	14.96	0.1291	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			718.28830	700.791	14.96	0.8709	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			74.53820	68.539	14.28	0.2243	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			512.03820	493.439	14.28	0.7757	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			72.71930	66.751	14.30	0.2194	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			520.21930	501.652	14.30	0.7806	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,758.09620	2,745.137	21.41	0.9952	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			1.79620	1.437	21.41	0.0048	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			152.92710	146.220	14.08	0.3142	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			548.02710	528.720	14.08	0.6858	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			823.96690	804.386	14.77	0.7524	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			138.06690	131.586	14.77	0.2476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,011.37710	994.031	14.95	0.7172	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			210.74220	206.805	14.97	0.2805	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			1,019.34220	1,002.005	14.97	0.7195	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			214.83190	210.878	14.93	0.2851	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			1,003.43190	986.078	14.93	0.7149	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			0.00000	184.008	15.19	0.2540	5,471,287.93	29,734	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			841.38370	845.145	12.30	0.7711	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			149.98370	140.345	12.30	0.2289	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,720.19430	1,731.665	12.71	0.9612	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			18.79430	16.865	12.71	0.0388	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			212.77710	208.831	14.95	0.2828	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			0.00000	44.404	11.89	0.0937	2,640,634.91	59,468	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			684.46170	685.529	12.66	0.6864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			233.06170	220.729	12.66	0.3136	11,314,358.06	51,259	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			132.15890	128.874	15.87	0.1864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,430.75890	1,414.074	15.87	0.8136	30,437,940.70	21,525	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			0.00000	1,099.208	15.19	0.7460	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.31900	1.030	23.11	0.0019	22,162.14	21,525	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			869.72750	873.950	12.24	0.7844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			138.32750	129.150	12.24	0.2156	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			81.99930	79.506	16.33	0.1233	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,820.59930	1,804.706	16.33	0.8767	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			0.00000	1,259.204	11.89	0.9063	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			19.79870	17.753	21.08	0.0276	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,039.29470	1,045.948	12.07	0.8486	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			87.89470	81.148	12.07	0.1514	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			269.28960	265.221	14.45	0.3454	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			817.88960	800.421	14.45	0.6546	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,929.91900	6,916.230	23.11	0.9981	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,853.11290	5,838.909	23.11	0.9938	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			4.51290	3.709	23.11	0.0062	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,928.39870	3,912.953	21.08	0.9724	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			316.84280	313.660	15.16	0.3046	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,334.34280	1,318.360	15.16	0.6954	56,755,402.31	43,050	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,650.19400	6,637.308	18.03	0.9957	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			0.00000	1,571.315	11.92	0.8879	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			0.00000	76.014	11.92	0.1121	4,520,430.29	59,468	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,002.66640	1,004.158	12.61	0.7205	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			270.16640	258.858	12.61	0.2795	23,090,687.00	89,202	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			153.46300	151.770	16.62	0.1619	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			0.00000	1,955.298	16.23	0.8022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			0.00000	190.598	16.23	0.1978	5,667,249.85	29,734	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			349.37850	346.196	14.93	0.3311	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,216.87850	1,200.896	14.93	0.6689	91,131,216.62	75,886	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			152.44970	150.766	16.64	0.1610	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			22.48340	22.113	18.03	0.0295	839,029.76	37,943	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.69400	2.608	18.03	0.0043	56,135.05	21,525	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,599.98340	4,586.813	18.03	0.9705	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,279.94970	2,265.466	16.64	0.8390	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			151.44360	149.770	16.65	0.1600	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,288.94360	2,274.470	16.65	0.8400	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	17.10	Put			2,270.96300	2,256.470	16.62	0.8381	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			199.85000	198.778	17.12	0.1696	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,842.25000	2,828.078	17.12	0.8304	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			201.72940	200.646	17.09	0.1711	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,824.12940	2,809.946	17.09	0.8289	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			200.78530	199.708	17.10	0.1704	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,833.18530	2,819.008	17.10	0.8296	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,299.27420	1,283.279	14.74	0.5664	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			702.45970	702.299	14.71	0.4366	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,285.35970	1,269.399	14.71	0.5634	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			699.40660	699.232	14.73	0.4351	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,292.30660	1,276.332	14.73	0.5649	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			696.37420	696.179	14.74	0.4336	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,774.38740	1,765.497	15.59	0.6081	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			706.75830	704.271	15.60	0.3907	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,781.85830	1,772.970	15.60	0.6093	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			711.82720	709.334	15.58	0.3930	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,766.92720	1,758.034	15.58	0.6070	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			709.28740	706.797	15.59	0.3919	0.00	0	0
<b>Total € / R Option</b>												<b>231,946,534.61</b>	<b>540,319</b>	<b>625,857</b>
<b>Total € / R</b>												<b>402,264,205.51</b>	<b>552,073</b>	<b>823,390</b>
AUS / R	On	28/02/2018	Foreign Exchange Future			9.14310		9.13980			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.16310		9.15980			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.16850		9.16510			0.0000	55,011.00	6	10,792
AUS / R	On	18/06/2018	Foreign Exchange Future			9.28530		9.28140			0.0000	0.00	0	5,422
AUS / R	On	17/09/2018	Foreign Exchange Future			9.40050		9.39680			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.51090		9.50720			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			9.73800		9.73630			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>55,011.00</b>	<b>6</b>	<b>27,476</b>
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,410.22000	1,406.915	31.01	0.9998	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.02000	0.015	31.01	0.0002	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			566.39850	562.647	14.35	0.9551	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			6.19850	5.747	14.35	0.0449	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			3.30260	3.405	16.33	0.0235	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			828.20260	824.905	16.33	0.9765	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			3.18400	3.289	16.40	0.0227	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			838.08400	834.789	16.40	0.9773	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			3.07020	3.176	16.47	0.0219	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			847.97020	844.676	16.47	0.9781	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,254.71670	1,251.694	15.07	0.9216	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			27.23630	28.110	15.04	0.0812	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,235.83630	1,232.810	15.04	0.9188	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			26.67080	27.547	15.05	0.0798	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,245.27080	1,242.247	15.05	0.9202	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			26.11670	26.994	15.07	0.0784	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			42.45430	42.661	15.80	0.0869	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,775.65430	1,772.161	15.80	0.9131	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			43.47620	43.694	15.76	0.0888	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,756.67620	1,753.194	15.76	0.9112	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			42.96190	43.174	15.78	0.0878	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,766.16190	1,762.674	15.78	0.9122	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,042.09520	2,038.891	16.17	0.8892	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			68.83980	69.333	16.19	0.1101	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,051.63980	2,048.433	16.19	0.8899	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			69.75510	70.255	16.14	0.1116	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,032.55510	2,029.355	16.14	0.8884	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			69.29520	69.791	16.17	0.1108	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			233.08540	231.820	14.60	0.2571	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,506.78540	1,503.820	14.60	0.7429	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			231.43160	230.172	14.61	0.2556	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,515.13160	1,512.172	14.61	0.7444	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			234.75550	233.480	14.59	0.2587	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,498.45550	1,495.480	14.59	0.7413	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>55,011.00</b>	<b>6</b>	<b>27,476</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.19460		9.22830			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.32460		9.35730			0.0000	93,246.00	10	420
<b>Total CAD/ R Future</b>												<b>93,246.00</b>	<b>10</b>	<b>1,120</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			4.71150	4.051	17.62	0.0256	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			846.41150	879.451	17.62	0.9744	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			4.54740	3.916	17.68	0.0248	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			856.24740	889.316	17.68	0.9752	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			4.88200	4.191	17.55	0.0265	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			836.58200	869.591	17.55	0.9735	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			25.74070	22.806	16.67	0.0623	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,488.44070	1,518.205	16.67	0.9377	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			25.30240	22.411	16.68	0.0613	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,498.00240	1,527.811	16.68	0.9387	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			26.18620	23.208	16.65	0.0633	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,478.88620	1,508.608	16.65	0.9367	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>93,246.00</b>	<b>10</b>	<b>1,120</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.53840		12.49200			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.79490		12.74630			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
CHF / R	On	17/09/2018	Foreign Exchange Future			13.05250		13.00370			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.07840		14.02980			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			3.22510	3.070	20.57	0.0132	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,661.22510	1,614.670	20.57	0.9868	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			3.16310	3.009	20.62	0.0130	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,671.16310	1,624.609	20.62	0.9870	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			3.28870	3.133	20.52	0.0135	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,651.28870	1,604.733	20.52	0.9865	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			51.23630	53.236	16.77	0.0972	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,834.93630	1,788.336	16.77	0.9028	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			50.67820	52.679	16.79	0.0962	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,844.37820	1,797.780	16.79	0.9038	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			50.12680	52.128	16.81	0.0953	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,853.82680	1,807.228	16.81	0.9047	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			109.99120	111.129	16.55	0.1412	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,146.29120	2,098.629	16.55	0.8588	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			109.16550	110.271	16.56	0.1402	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,155.46550	2,107.771	16.56	0.8598	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			110.82380	111.993	16.54	0.1422	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,137.12380	2,089.493	16.54	0.8578	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			687.05030	695.022	14.98	0.4307	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,377.25030	1,336.622	14.98	0.5693	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			684.35620	692.241	15.00	0.4293	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,384.55620	1,343.841	15.00	0.5707	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			681.68170	689.474	15.01	0.4279	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,391.88170	1,351.074	15.01	0.5721	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.84270		1.84240			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.85560		1.85540			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.86830		1.86850			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.90670		1.90690			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	1.94	Put			1,008.03010	1,001.586	14.45	0.9101	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			50.96200	47.087	14.17	0.1379	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			826.96200	820.087	14.17	0.8621	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			40.47590	36.786	14.31	0.1118	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			916.47590	909.786	14.31	0.8882	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			32.03010	28.586	14.45	0.0899	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			146.46290	143.066	15.29	0.1732	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,792.46290	1,787.066	15.29	0.8268	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			134.82700	131.510	15.41	0.1609	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,880.82700	1,875.510	15.41	0.8391	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			159.13100	155.660	15.17	0.1863	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,705.13100	1,699.660	15.17	0.8137	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			165.78930	160.551	16.49	0.1427	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,980.78930	2,977.551	16.49	0.8573	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			183.88080	178.317	16.29	0.1569	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,798.88080	2,795.317	16.29	0.8431	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			174.57080	169.172	16.39	0.1496	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,889.57080	2,886.172	16.39	0.8504	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			991.75530	982.895	14.88	0.4456	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,722.75530	1,715.895	14.88	0.5544	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			959.25870	950.398	14.94	0.4345	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,790.25870	1,783.398	14.94	0.5655	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,025.33720	1,016.484	14.82	0.4570	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,656.33720	1,649.484	14.82	0.5430	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			1.95560		1.95350			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.99520		1.99280			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.03470		2.03250			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23160		2.23040			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			12.20190	13.485	22.73	0.0305	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,377.20190	2,357.485	22.73	0.9695	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			15.40920	16.928	22.07	0.0382	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,180.40920	2,160.928	22.07	0.9618	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			13.69550	15.090	22.40	0.0341	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,278.69550	2,259.090	22.40	0.9659	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,498.00480	2,471.601	17.04	0.8666	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			143.63810	139.398	16.70	0.1494	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,315.63810	2,287.398	16.70	0.8506	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			134.50170	131.212	16.87	0.1412	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,406.50170	2,379.212	16.87	0.8588	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			126.00480	123.601	17.04	0.1334	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			196.67780	183.736	17.04	0.1449	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,371.67780	3,336.736	17.04	0.8551	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			186.74570	173.468	17.07	0.1380	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,461.74570	3,426.468	17.07	0.8620	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			177.32020	163.741	17.11	0.1314	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,552.32020	3,516.741	17.11	0.8686	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,887.04490	1,882.611	14.97	0.6088	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	14/06/2019	Foreign Exchange Option	2.16	Put			1,183.04490	1,166.611	14.97	0.3912	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,982.78900	1,978.917	14.83	0.6301	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,078.78900	1,062.917	14.83	0.3699	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,934.65260	1,930.485	14.90	0.6194	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,130.65260	1,114.485	14.90	0.3806	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			1.49530		1.49420			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.51740		1.51620			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.53830		1.53720			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65000		1.64890			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			1.26070	1.318	22.17	0.0049	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,459.26070	2,448.318	22.17	0.9951	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1.09000	1.142	22.57	0.0042	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,559.09000	2,548.142	22.57	0.9958	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1.46560	1.528	21.77	0.0057	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,359.46560	2,348.528	21.77	0.9943	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			56.73320	57.096	18.32	0.0831	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,494.73320	2,483.096	18.32	0.9169	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			52.12470	52.483	18.47	0.0769	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,590.12470	2,578.483	18.47	0.9231	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			61.79620	62.163	18.17	0.0899	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,399.79620	2,388.163	18.17	0.9101	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			99.25370	98.742	17.98	0.1048	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,127.25370	3,115.742	17.98	0.8952	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.12290	92.657	18.08	0.0990	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,221.12290	3,209.657	18.08	0.9010	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			87.85390	87.498	18.19	0.0938	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,315.85390	3,304.498	18.19	0.9062	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			822.83270	820.544	16.71	0.4043	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,933.83270	1,920.544	16.71	0.5957	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			797.13510	794.873	16.81	0.3938	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			2,008.13510	1,994.873	16.81	0.6062	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			849.50720	847.198	16.61	0.4149	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,860.50720	1,847.198	16.61	0.5851	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			0.11460		0.11480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11420		0.11430			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11330		0.11380			0.0000	0.00	0	562

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/06/2019	Foreign Exchange Future			0.11110		0.10910			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			1.49280		1.49500			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.51700		1.51930			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.54090		1.54310			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61250		1.61450			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			8.58850		8.57580			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.69220		8.67870			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.79490		8.78240			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.40500		9.39670			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			3.22810	3.447	18.10	0.0230	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			877.42810	864.947	18.10	0.9770	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			3.11850	3.331	18.17	0.0223	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			887.31850	874.831	18.17	0.9777	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			3.34210	3.557	18.02	0.0238	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			867.54210	855.057	18.02	0.9762	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			30.74040	31.156	15.86	0.0897	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,192.04040	1,178.956	15.86	0.9103	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			30.08940	30.494	15.87	0.0880	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,201.38940	1,188.294	15.87	0.9120	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			31.40540	31.830	15.85	0.0914	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,182.70540	1,169.630	15.85	0.9086	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			89.90150	89.721	15.84	0.1691	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,237.50150	1,224.821	15.84	0.8309	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			88.78820	88.597	15.86	0.1672	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,246.38820	1,233.697	15.86	0.8328	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			91.03090	90.860	15.82	0.1709	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,228.63090	1,215.960	15.82	0.8291	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			429.88600	430.515	14.99	0.4086	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			963.18600	955.515	14.99	0.5914	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			435.63700	436.288	14.97	0.4129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			948.93700	941.288	14.97	0.5871	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			432.75350	433.393	14.98	0.4107	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			956.05350	948.393	14.98	0.5893	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/03/2018 Foreign Exchange Future			1.22440		1.22730			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.23190		1.23640			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.23860		1.24380			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.31760		1.32500			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			727.00000	756.000		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			827.00000	856.000		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			927.00000	956.000		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			836.00000	881.000		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			936.00000	981.000		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			736.00000	781.000		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			1,262.00000	1,314.000		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			1,362.00000	1,414.000		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			1,162.00000	1,214.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			50.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	24.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			50.00000	124.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			150.00000	76.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £ On 19/03/2018 Foreign Exchange Future			1.39500		1.39610			0.0000	0.00	0	0
QUANTO £ On 18/06/2018 Foreign Exchange Future			1.40050		1.40160			0.0000	0.00	0	0
QUANTO £ On 17/09/2018 Foreign Exchange Future			1.40600		1.40720			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			1.23450		1.23430			0.0000	5,873,751.00	4,758	2,526
QUANTO € On 18/06/2018 Foreign Exchange Future			1.24280		1.24270			0.0000	0.00	0	100
QUANTO € On 17/09/2018 Foreign Exchange Future			1.25180		1.25180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>												<b>5,873,751.00</b>	<b>4,758</b>	<b>2,626</b>
<b>Total QUANTO € / \$</b>												<b>5,873,751.00</b>	<b>4,758</b>	<b>2,626</b>
R / ¥EN	On	19/03/2018	Foreign Exchange Future			9.12920	0.10907	9.19020			0.0000	5,675,718.58	5,700	5,700
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.95980	0.10907	9.02040			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.79650	0.10907	8.85490			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>5,675,718.58</b>	<b>5,700</b>	<b>5,700</b>
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Call		0.10907	3,218.10610	2,697.616	15.86	0.7096	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Put		0.10907	616.10610	705.616	15.86	0.2904	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Call		0.10907	3,144.92940	2,628.569	15.86	0.7003	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Put		0.10907	642.92940	736.569	15.86	0.2997	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.10907	3,292.11510	2,767.607	15.86	0.7188	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.10907	590.11510	675.607	15.86	0.2812	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.10907	1,072.35010	1,229.384	15.86	0.4296	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.10907	2,274.35010	1,821.384	15.86	0.5704	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10907	5,536.87390	5,091.887	17.09	0.6560	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10907	1,932.87390	2,093.887	17.09	0.3440	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.10907	4,174.49570	3,788.463	17.09	0.5515	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.10907	2,870.49570	3,090.463	17.09	0.4485	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10907	5,472.69370	5,030.127	17.09	0.6516	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10907	1,968.69370	2,132.127	17.09	0.3484	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10907	5,408.95590	4,968.824	17.09	0.6471	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10907	2,004.95590	2,170.824	17.09	0.3529	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10907	5,868.66050	5,478.837	17.37	0.5872	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10907	3,519.66050	3,713.837	17.37	0.4128	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10907	5,980.29980	5,586.673	17.37	0.5941	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10907	3,431.29980	3,621.673	17.37	0.4059	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10907	5,924.30650	5,532.579	17.37	0.5906	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10907	3,475.30650	3,667.579	17.37	0.4094	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>5,675,718.58</b>	<b>5,700</b>	<b>18,600</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,575.61000		21,549.88000			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			8.86770		8.85180			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			8.99640		8.97950			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.12370		9.10480			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.80750		9.79080			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 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			1.23190	1.367	18.72	0.0095	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,109.43190	1,093.667	18.72	0.9905	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			1.19560	1.327	18.79	0.0092	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,119.39560	1,103.627	18.79	0.9908	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			1.26950	1.409	18.65	0.0098	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,099.46950	1,083.709	18.65	0.9902	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			31.85160	33.672	15.24	0.0961	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,152.35160	1,137.272	15.24	0.9039	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			31.17300	33.015	15.25	0.0944	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,161.67300	1,146.615	15.25	0.9056	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			32.54430	34.342	15.22	0.0978	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,143.04430	1,127.942	15.22	0.9022	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			117.84060	119.005	14.61	0.2182	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			1,013.04060	995.305	14.61	0.7818	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			116.35560	117.475	14.63	0.2158	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			1,021.55560	1,003.775	14.63	0.7842	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			119.23990	120.443	14.59	0.2205	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			1,004.43990	986.743	14.59	0.7795	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			534.24220	536.650	13.83	0.4850	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			733.44220	719.150	13.83	0.5150	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			530.73560	533.100	13.84	0.4826	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			739.93560	725.600	13.84	0.5174	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			527.25750	529.573	13.86	0.4801	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			746.45750	732.073	13.86	0.5199	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			3.06640		3.06270			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.02400		3.02220			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			2.98020		2.97680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.93420		2.95530			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			0.10030	0.086	18.21	0.0020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			457.40030	453.686	18.21	0.9980	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.08890	0.075	18.32	0.0018	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			467.38890	463.675	18.32	0.9982	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.11340	0.099	18.10	0.0023	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			447.41340	443.699	18.10	0.9977	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.39550	2.427	16.66	0.0235	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			640.19550	638.427	16.66	0.9765	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.35850	2.385	16.81	0.0230	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			650.15850	648.385	16.81	0.9770	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.43440	2.471	16.50	0.0241	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			630.23440	628.471	16.50	0.9759	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			19.95880	19.736	13.70	0.1332	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			403.15880	399.536	13.70	0.8668	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			19.04780	18.778	13.73	0.1277	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			412.24780	408.578	13.73	0.8723	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			20.91340	20.740	13.67	0.1390	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			394.11340	390.540	13.67	0.8610	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			47.28270	43.488	15.49	0.1696	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			621.98270	639.288	15.49	0.8304	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			46.21860	42.500	15.52	0.1662	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			630.91860	648.300	15.52	0.8338	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			48.37300	44.502	15.45	0.1731	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			613.07300	630.302	15.45	0.8269	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			1.17980		1.17960			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.16380		1.16280			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.14560		1.14470			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>1 143 649 566.08</b>	<b>102,150</b>	<b>1,614,739</b>
<b>Total Options</b>												<b>231 946 534.61</b>	<b>540,319</b>	<b>4,055,405</b>
<b>Grand Total:</b>												<b>1,375,596,100.70</b>	<b>642,469</b>	<b>5,670,144</b>