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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/02/2018 Foreign Exchange Future			11.57630		11.66030			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.57800		11.66200			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.57980		11.66380			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.59190		11.67600			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.60220		11.68630			0.0000	0.00	0	6,278
\$ / R On 19/03/2018 Foreign Exchange Future			11.60900		11.69330			0.0000	755,165,450.00	65,050	701,783
\$ / R On 22/03/2018 Foreign Exchange Future			11.61410		11.69850			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.62590		11.71030			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.65510		11.73960			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.66810		11.75270			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.66970		11.75430			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.67780		11.76240			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.69210		11.77680			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.69520		11.78000			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.70000		11.78480			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.70150		11.78640			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.70630		11.79120			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.72670		11.81190			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.75410		11.83960			0.0000	37,001,906.80	3,148	224,890
\$ / R On 29/06/2018 Foreign Exchange Future			11.77080		11.85660			0.0000	0.00	0	445
\$ / R On 02/07/2018 Foreign Exchange Future			11.77530		11.86120			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			11.78140		11.86740			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.80270		11.88900			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.80880		11.89520			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.81030		11.89670			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.81940		11.90600			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.83000		11.91680			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.83920		11.92600			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.86640		11.95360			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.89180		11.97920			0.0000	654,049.00	55	38,393
\$ / R	On	28/09/2018	Foreign Exchange Future			11.90820		11.99580			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			11.94850		12.03640			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			11.95440		12.04250			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			11.95740		12.04550			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			11.96490		12.05300			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			11.97680		12.06510			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			11.98130		12.06960			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.00210		12.09050			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.01830		12.10680			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.02270		12.11120			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.04760		12.13630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.11210		12.20120			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.16130		12.25020			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.29370		12.38120			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.56760		12.65210			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.86910		12.95100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			12.95020		13.03150			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.03500		13.11550			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>792,821,405.80</b>	<b>68,253</b>	<b>1,119,859</b>
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			26.33270	8.387	15.23	0.0886	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			226.03270	292.087	15.23	0.9114	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			314.35250	387.912	16.45	0.9539	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			14.65250	4.211	16.45	0.0461	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			86.19890	37.984	12.66	0.3369	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			75.89890	111.684	12.66	0.6631	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			840.29580	923.776	21.09	0.9990	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			0.59580	0.077	21.09	0.0010	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			24.83520	7.817	15.35	0.0830	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			234.53520	301.517	15.35	0.9170	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			278.22360	349.224	15.96	0.9402	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			18.52360	5.524	15.96	0.0598	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,519.74060	2,603.746	49.72	0.9997	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.04060	0.046	49.72	0.0003	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			2,139.72100	2,223.714	40.29	0.9999	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.02100	0.014	40.29	0.0001	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,838.03320	1,922.013	32.37	0.9999	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	01/03/2018	Foreign Exchange Option	13.50	Call			0.03320	0.013	32.37	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.04130	0.014	31.01	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,738.04130	1,822.014	31.01	0.9999	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,736.26470	1,820.221	29.39	0.9998	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.06470	0.021	29.39	0.0002	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			206.48180	254.900	13.58	0.7440	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			82.48180	46.800	13.58	0.2560	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			403.00640	471.016	14.40	0.9132	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			29.00640	12.916	14.40	0.0868	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,643.84730	2,727.906	27.35	0.9995	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.14730	0.106	27.35	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00020	0.000	31.27	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,806.70020	5,891.000	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00010	0.000	31.27	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,816.70010	5,901.000	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00020	0.000	31.27	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			65.76280	86.016	12.93	0.3327	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			180.66080	130.922	13.40	0.4462	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			157.36080	191.922	13.40	0.5538	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			13.04880	6.874	16.64	0.0355	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			127.85130	88.804	13.97	0.3308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			234.55130	279.804	13.97	0.6692	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			175.95220	127.155	13.45	0.4366	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			162.65220	198.155	13.45	0.5634	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			309.06280	245.016	12.93	0.6673	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			268.21640	317.163	14.19	0.7077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			216.32660	160.012	13.10	0.5159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			123.02660	151.012	13.10	0.4841	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			158.31370	113.008	13.62	0.3994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			185.01370	224.008	13.62	0.6006	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			869.74880	947.874	16.64	0.9645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			82.38420	105.113	12.99	0.3821	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			41.05860	25.147	15.71	0.1127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			547.75860	616.147	15.71	0.8873	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			75.29180	49.124	14.80	0.2027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			371.99180	430.124	14.80	0.7973	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			111.51640	76.163	14.19	0.2923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			3.39950	1.841	18.19	0.0102	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00660	0.002	31.27	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,696.70660	4,781.002	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			793.94340	870.304	16.43	0.9533	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			17.24340	9.305	16.43	0.0467	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			275.68420	214.113	12.99	0.6179	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			1,014.35710	1,094.874	17.04	0.9790	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,657.97460	1,741.696	20.22	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			1.27460	0.696	20.22	0.0038	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call		77.46590	50.703	14.75	0.2082	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put		364.16590	421.703	14.75	0.7918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put		1,260.09950	1,342.841	18.19	0.9898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call		0.27960	0.176	26.59	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put		1,967.35900	2,051.368	21.80	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call		0.65900	0.368	21.80	0.0020	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put		1,063.09440	1,144.197	17.17	0.9824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call		6.39440	3.197	17.17	0.0176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call		7.65710	3.874	17.04	0.0210	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put		1,827.57830	1,911.485	21.09	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call		50.32470	31.455	15.41	0.1375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put		487.02470	552.455	15.41	0.8625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call		35.48980	21.003	15.84	0.0964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put		592.18980	662.003	15.84	0.9036	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put		2,726.97960	2,811.176	26.59	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call		0.51230	0.289	22.46	0.0015	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call		1.36490	0.744	20.07	0.0041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put		1,628.06490	1,711.744	20.07	0.9959	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call		1.80970	0.982	19.46	0.0054	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put		1,508.50970	1,591.982	19.46	0.9946	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call		0.87830	0.485	21.09	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		0.33960	0.219	23.84	0.0011	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		0.58560	0.328	22.10	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		2,027.28560	2,111.328	22.10	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call		1.76670	0.959	19.51	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put		1,518.46670	1,601.959	19.51	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		2,097.21230	2,181.289	22.46	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		0.26740	0.164	27.83	0.0007	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		2,007.30890	2,091.341	22.00	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		0.60890	0.341	22.00	0.0018	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		2,846.97100	2,931.168	27.42	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		0.27100	0.168	27.42	0.0008	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		2,327.03960	2,411.219	23.84	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		2,147.16680	2,231.265	22.71	0.9986	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		0.38320	0.230	23.36	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		2,257.08320	2,341.230	23.36	0.9988	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		2,427.01210	2,511.205	24.53	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		0.31210	0.205	24.53	0.0010	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,906.96740	2,991.164	27.83	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		1,131.65990	1,213.622	17.53	0.9856	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		0.39690	0.233	23.23	0.0012	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		2,237.09690	2,321.233	23.23	0.9988	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,556.99580	2,641.191	25.42	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		0.29580	0.191	25.42	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		0.46680	0.264	22.71	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		0.31950	0.212	24.19	0.0011	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,876.96920	2,961.166	27.62	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.26920	0.166	27.62	0.0008	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.42620	0.243	22.97	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,197.12620	2,281.243	22.97	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			4.95990	2.622	17.53	0.0144	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,096.95890	3,181.155	29.14	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.26330	0.160	28.38	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,986.96330	3,071.160	28.38	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.36370	0.225	23.57	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,287.06370	2,371.225	23.57	0.9988	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,377.01950	2,461.212	24.19	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,467.00670	2,551.200	24.81	0.9990	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,996.75930	4,081.022	31.27	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.05930	0.022	31.27	0.0001	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.29920	0.194	25.22	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,526.99920	2,611.194	25.22	0.9990	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.25890	0.155	29.14	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,796.97430	2,881.171	27.07	0.9992	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,826.97230	2,911.169	27.28	0.9992	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.27230	0.169	27.28	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,876.78510	3,961.033	31.27	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.08510	0.033	31.27	0.0001	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.30670	0.200	24.81	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.56350	0.316	22.21	0.0017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,056.96030	3,141.157	28.86	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.26030	0.157	28.86	0.0007	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,746.97800	2,831.174	26.73	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.27800	0.174	26.73	0.0008	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.27430	0.171	27.07	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.25550	0.151	29.89	0.0006	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.32290	0.214	24.05	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,357.02290	2,441.214	24.05	0.9989	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.30160	0.196	25.08	0.0010	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,507.00160	2,591.196	25.08	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,047.26350	2,131.316	22.21	0.9983	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.25440	0.150	30.24	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			3.49060	1.890	18.14	0.0104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,250.19060	1,332.890	18.14	0.9896	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.27360	0.170	27.14	0.0008	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,806.97360	2,891.170	27.14	0.9992	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,206.95550	3,291.151	29.89	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,528.42500	1,611.937	19.56	0.9948	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			12.16250	6.371	16.69	0.0331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			888.86250	967.371	16.69	0.9669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			25.10190	14.034	16.14	0.0675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			691.80190	765.034	16.14	0.9325	0.00	0	20,880

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	14.95	Put			3,256.95440	3,341.150	30.24	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.25340	0.148	30.58	0.0006	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,756.97730	2,841.174	26.80	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.27730	0.174	26.80	0.0008	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,067.24230	2,151.305	22.31	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.54230	0.305	22.31	0.0016	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1.72500	0.937	19.56	0.0052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.21140	0.088	31.27	0.0004	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,307.05140	2,391.222	23.71	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.35140	0.222	23.71	0.0011	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.74380	0.413	21.49	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,907.44380	1,991.413	21.49	0.9978	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,306.95340	3,391.148	30.58	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.01380	0.004	31.27	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			21.92280	12.096	16.24	0.0592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			728.62280	803.096	16.24	0.9408	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,166.95660	3,251.153	29.62	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.25660	0.153	29.62	0.0007	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,566.91140	3,651.088	31.27	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,217.11120	2,301.237	23.09	0.9988	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.30410	0.198	24.94	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,487.00410	2,571.198	24.94	0.9990	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,807.61640	1,891.505	20.99	0.9973	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.91640	0.505	20.99	0.0027	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,466.71380	4,551.004	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.02280	0.008	31.27	0.0000	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,806.80480	3,891.041	31.27	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.10480	0.041	31.27	0.0002	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			1.13930	0.624	20.48	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,707.83930	1,791.624	20.48	0.9966	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.41120	0.237	23.09	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,379.19370	1,462.350	18.80	0.9926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			15.54000	8.309	16.51	0.0422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			822.24000	899.309	16.51	0.9578	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			73.17600	47.591	14.84	0.1972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			379.87600	438.591	14.84	0.8028	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,306.72280	4,391.008	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.25530	0.151	29.96	0.0006	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,416.95200	3,501.141	31.27	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.25200	0.141	31.27	0.0006	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			1.60640	0.873	19.72	0.0048	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,558.30640	1,641.874	19.72	0.9952	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			2.49370	1.350	18.80	0.0074	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			1.42930	0.779	19.97	0.0043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2.98300	1.614	18.44	0.0089	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,309.68300	1,392.615	18.44	0.9911	0.00	0	95,146

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,056.74940	4,141.018	31.27	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.04940	0.018	31.27	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,216.95530	3,301.151	29.96	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,796.70020	5,881.000	31.27	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,766.81800	3,851.047	31.27	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.11800	0.047	31.27	0.0002	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			1.19130	0.652	20.38	0.0036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,687.89130	1,771.652	20.38	0.9964	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,608.12930	1,691.779	19.97	0.9957	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			386.21790	443.414	14.97	0.7830	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			84.71790	57.514	14.97	0.2170	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,890.53690	2,974.673	25.82	0.9978	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.83690	0.573	25.82	0.0022	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,298.94500	1,379.566	18.12	0.9768	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			9.24500	5.466	18.12	0.0232	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			577.82470	638.232	15.40	0.7796	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			107.42470	83.332	15.40	0.2204	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,540.03340	2,624.078	20.09	0.9928	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.73340	2.178	20.09	0.0072	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,248.00550	3,332.232	23.71	0.9945	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			2.30550	1.932	23.71	0.0055	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,056.47860	4,140.761	24.49	0.9986	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.77860	0.461	24.49	0.0014	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,045.14360	2,127.238	18.02	0.9839	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			7.54360	5.038	18.02	0.0161	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,898.86390	3,982.968	23.88	0.9977	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.26390	0.768	23.88	0.0023	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,470.19870	3,554.082	23.88	0.9948	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.59870	1.882	23.88	0.0052	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			504.21680	557.489	14.90	0.7016	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			166.61680	135.289	14.90	0.2984	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			308.38370	257.880	13.56	0.4984	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			245.98370	280.080	13.56	0.5016	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,038.46520	1,107.365	16.72	0.8632	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			75.26520	59.465	16.72	0.1368	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			10.57800	6.523	17.81	0.0194	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,093.77800	2,174.423	17.81	0.9806	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,854.85220	3,939.112	23.16	0.9967	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.65220	1.212	23.16	0.0033	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,625.83350	2,708.974	19.62	0.9882	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			5.83350	4.174	19.62	0.0118	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,721.17160	2,804.363	19.88	0.9881	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			5.97160	4.364	19.88	0.0119	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			81.82130	65.210	16.67	0.1441	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,047.02130	1,115.210	16.67	0.8559	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,976.34500	4,060.780	22.01	0.9977	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	15.76	Call		1.14500	0.780	22.01	0.0023	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,521.60590	2,604.188	19.32	0.9845	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		8.00590	5.688	19.32	0.0155	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		591.87870	645.709	15.14	0.7086	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		178.27870	147.209	15.14	0.2914	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		915.14270	836.092	12.27	0.8955	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		28.74270	34.592	12.27	0.1045	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		352.36280	299.409	13.58	0.5136	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		265.96280	297.909	13.58	0.4864	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		451.40670	497.335	14.55	0.6256	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		242.60670	203.635	14.55	0.3744	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		2,017.06720	2,095.228	18.52	0.9513	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		28.96720	21.928	18.52	0.0487	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		4,079.19120	4,164.108	20.40	0.9977	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.09120	0.808	20.40	0.0023	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,620.74360	3,705.309	20.40	0.9947	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.64360	2.009	20.40	0.0053	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		51.09010	41.087	18.13	0.0791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,851.49010	1,926.987	18.13	0.9209	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		100.32160	82.572	17.06	0.1482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,310.72160	1,378.472	17.06	0.8518	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,541.09150	4,626.353	19.29	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.69150	0.453	19.29	0.0013	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		902.69910	825.344	12.35	0.8392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		63.09910	71.244	12.35	0.1608	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		105.81660	87.703	16.97	0.1562	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,266.21660	1,333.603	16.97	0.8438	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,277.09750	3,360.770	19.23	0.9885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		6.69750	4.870	19.23	0.0115	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		110.45220	92.043	16.90	0.1630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,230.85220	1,297.943	16.90	0.8370	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,306.77680	3,390.532	19.24	0.9890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		6.37680	4.632	19.24	0.0110	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		182.97650	154.626	15.78	0.2577	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		843.37650	900.526	15.78	0.7423	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,663.87940	3,748.358	19.29	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		3.47940	2.458	19.29	0.0062	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		47.77530	38.342	18.24	0.0742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,908.17530	1,984.242	18.24	0.9258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		317.14110	274.506	14.48	0.4152	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		477.54110	520.406	14.48	0.5848	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,981.25950	3,063.884	19.15	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		10.85950	7.984	19.15	0.0181	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		550.02810	488.503	13.32	0.6292	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		210.42810	234.403	13.32	0.3708	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		138.74880	116.349	16.39	0.2010	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,049.14880	1,112.249	16.39	0.7990	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,680.92860	4,766.242	19.29	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.52860	0.342	19.29	0.0010	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,883.11820	2,965.290	19.13	0.9791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			12.71820	9.390	19.13	0.0209	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			75.16310	61.218	17.51	0.1136	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,535.56310	1,607.118	17.51	0.8864	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,693.70010	3,778.226	19.29	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.30010	2.326	19.29	0.0059	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			87.30610	71.488	17.28	0.1304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,417.70610	1,487.388	17.28	0.8696	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			204.30140	173.529	15.53	0.2843	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			764.70140	819.429	15.53	0.7157	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			61.19740	49.499	17.84	0.0937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,701.59740	1,775.399	17.84	0.9063	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,650.96000	4,736.264	19.29	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.56000	0.364	19.29	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			82.40970	67.339	17.37	0.1237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,462.80970	1,533.239	17.37	0.8763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,594.33410	3,678.696	19.29	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.93410	2.796	19.29	0.0070	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			62.60310	50.675	17.80	0.0957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,683.00310	1,756.575	17.80	0.9043	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,321.44810	4,406.600	19.29	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.04810	0.700	19.29	0.0019	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			30.84830	24.453	18.96	0.0488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,291.24830	2,370.353	18.96	0.9512	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,540.49540	5,625.957	19.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.09540	0.057	19.29	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			34.35420	27.311	18.78	0.0541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,194.75420	2,273.211	18.78	0.9459	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,440.51700	5,525.971	19.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.11700	0.071	19.29	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			41.36310	33.055	18.47	0.0647	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,031.76310	2,108.955	18.47	0.9353	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,571.05290	4,656.327	19.29	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.65290	0.427	19.29	0.0012	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,370.53490	5,455.982	19.29	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.13490	0.082	19.29	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			40.91030	32.682	18.49	0.0640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,041.31030	2,118.582	18.49	0.9360	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,160.60590	5,246.028	19.29	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.20590	0.128	19.29	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			38.30380	30.542	18.60	0.0601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,098.70380	2,176.442	18.60	0.9399	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			240.77980	206.048	15.14	0.3286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			651.17980	701.948	15.14	0.6714	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			45.19000	36.206	18.33	0.0704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,955.59000	2,032.106	18.33	0.9296	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,080.64150	5,166.051	19.29	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.24150	0.151	19.29	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			25.74410	19.431	19.00	0.0399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,436.14410	2,515.331	19.00	0.9601	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			238.14760	203.708	15.17	0.3255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			658.54760	709.608	15.17	0.6745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			42.75550	34.200	18.42	0.0668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,003.15550	2,080.100	18.42	0.9332	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,810.81080	4,896.163	19.29	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.41080	0.263	19.29	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			42.28510	33.813	18.44	0.0661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,012.68510	2,089.713	18.44	0.9339	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,952.47260	4,037.329	19.29	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.07260	1.429	19.29	0.0038	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,707.23220	2,788.428	19.08	0.9730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			16.83220	12.528	19.08	0.0270	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			59.82520	48.353	17.88	0.0917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,720.22520	1,794.253	17.88	0.9083	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			227.91650	194.626	15.28	0.3133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			688.31650	740.526	15.28	0.6867	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,465.29770	3,549.441	19.29	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			4.89770	3.541	19.29	0.0086	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			277.83640	239.135	14.80	0.3716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			558.23640	605.035	14.80	0.6284	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			84.33400	68.968	17.33	0.1263	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,444.73400	1,514.868	17.33	0.8737	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,385.99110	3,469.952	19.26	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			5.59110	4.052	19.26	0.0098	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			5.32090	3.852	19.27	0.0093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,415.72090	3,499.752	19.27	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,710.40010	8,795.900	19.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,168.40860	3,251.746	19.20	0.9864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			8.00860	5.846	19.20	0.0136	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			572.17870	619.608	14.85	0.6353	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			271.77870	233.708	14.85	0.3647	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			268.79880	231.042	14.88	0.3613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			579.19880	626.942	14.88	0.6387	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			747.28300	675.946	12.72	0.7617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			107.68300	121.846	12.72	0.2383	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			643.83950	694.315	15.12	0.6682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			243.43950	208.415	15.12	0.3318	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			418.62300	365.630	13.82	0.5173	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			329.02300	361.530	13.82	0.4827	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,581.37520	1,653.593	17.60	0.8923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			70.97520	57.693	17.60	0.1077	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			354.02650	307.945	14.22	0.4543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			414.42650	453.845	14.22	0.5457	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.05020	0.029	19.29	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,850.45020	5,935.929	19.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			153.48050	172.578	13.02	0.3032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			643.08050	576.678	13.02	0.6968	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			190.24600	212.565	13.22	0.3482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			579.84600	516.665	13.22	0.6518	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04920	0.029	19.29	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,860.44920	5,945.929	19.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04820	0.028	19.29	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,870.44820	5,955.928	19.29	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,995.84670	2,071.982	18.37	0.9221	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			52.44670	42.782	18.37	0.0779	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,244.87600	4,330.198	18.75	0.9973	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.47600	0.998	18.75	0.0027	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,766.83540	3,851.618	18.75	0.9940	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.43540	2.418	18.75	0.0060	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,164.30870	2,241.808	18.63	0.9325	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			45.50870	37.108	18.63	0.0675	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,803.91680	1,877.591	17.94	0.8983	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			71.31680	58.991	17.94	0.1017	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			334.79260	292.538	14.67	0.4094	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			537.39260	581.138	14.67	0.5906	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,925.17810	2,000.195	18.17	0.9100	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			62.57810	51.595	18.17	0.0900	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,981.67240	2,056.458	18.15	0.9031	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			70.67240	59.158	18.15	0.0969	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,050.63510	4,135.215	19.09	0.9914	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.83510	4.015	19.09	0.0086	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,346.74490	2,424.041	18.70	0.9288	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			51.94490	42.841	18.70	0.0712	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,832.78960	3,916.801	19.09	0.9884	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			7.98960	5.601	19.09	0.0116	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			39.49020	30.993	18.79	0.0537	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,594.29020	2,672.193	18.79	0.9463	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,441.64200	2,518.413	18.75	0.9350	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			48.34200	38.713	18.75	0.0650	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,974.60180	2,048.664	18.03	0.8937	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			80.60180	68.064	18.03	0.1063	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,419.14630	4,504.337	19.71	0.9923	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			5.14630	3.737	19.71	0.0077	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,924.05480	4,008.135	19.71	0.9855	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	15.82	Call			10.05480	7.535	19.71	0.0145	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,025.98060	2,100.106	18.06	0.8931	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,271.52310	4,355.942	19.87	0.9886	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			8.32310	5.942	19.87	0.0114	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			725.68960	774.423	15.17	0.6357	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			322.48960	284.423	15.17	0.3643	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			82.78060	70.106	18.06	0.1069	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,739.56390	2,819.092	19.06	0.9396	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			45.56390	38.292	19.06	0.0604	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,957.67470	2,029.517	17.80	0.8675	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			111.27470	95.917	17.80	0.1325	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,626.68180	4,711.759	20.42	0.9861	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			10.28180	8.159	20.42	0.0139	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,114.66980	4,198.393	20.42	0.9763	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			18.26980	14.793	20.42	0.0237	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			60.56780	52.608	19.41	0.0722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,951.36780	3,030.808	19.41	0.9278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			61.34090	53.274	19.37	0.0730	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,932.14090	3,011.473	19.37	0.9270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,096.57860	1,019.931	12.74	0.8058	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			117.37860	128.131	12.74	0.1942	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			348.06920	311.255	15.44	0.3549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			868.86920	919.455	15.44	0.6451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,183.78810	4,266.566	20.41	0.9723	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			22.98810	18.366	20.41	0.0277	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			266.65610	237.063	16.15	0.2816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,137.45610	1,195.264	16.15	0.7184	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,086.21640	4,168.591	20.41	0.9696	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			25.41640	20.391	20.41	0.0304	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			245.61900	218.048	16.37	0.2617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,226.41900	1,286.248	16.37	0.7383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,212.04070	3,292.789	19.87	0.9386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			51.24070	44.589	19.87	0.0614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			136.05590	118.394	17.58	0.1534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,886.85590	1,956.594	17.58	0.8466	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			319.92600	285.469	15.66	0.3301	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			950.72600	1,003.669	15.66	0.6699	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,018.05640	4,100.131	20.41	0.9676	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			27.25640	21.931	20.41	0.0324	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,125.21770	4,207.757	20.41	0.9707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			24.41770	19.557	20.41	0.0293	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			310.28480	276.683	15.74	0.3215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			981.08480	1,034.883	15.74	0.6785	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,815.51550	1,884.291	17.46	0.8378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			144.71550	126.091	17.46	0.1622	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,330.54900	4,413.879	20.41	0.9759	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			19.74900	15.679	20.41	0.0241	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,050.04280	5,135.311	20.41	0.9881	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			9.24280	7.111	20.41	0.0119	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			181.50760	158.949	17.03	0.1989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,562.30760	1,627.149	17.03	0.8011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,511.10620	1,575.047	16.95	0.7926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			190.30620	166.847	16.95	0.2074	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			624.41490	568.441	13.96	0.5662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			395.21490	426.641	13.96	0.4338	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			197.98720	173.747	16.87	0.2148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,468.78720	1,531.947	16.87	0.7852	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			60.95210	52.940	19.39	0.0726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,941.75210	3,021.140	19.39	0.9274	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,945.52840	2,015.428	17.66	0.8449	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			141.32840	123.628	17.66	0.1551	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,818.87880	4,903.328	20.48	0.9822	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			14.67880	11.528	20.48	0.0178	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,279.36350	4,362.007	20.48	0.9706	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			25.16350	20.207	20.48	0.0294	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,562.24070	2,637.856	18.55	0.8841	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			108.64070	96.356	18.55	0.1159	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,100.56070	3,179.245	19.56	0.9118	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			83.06070	73.645	19.56	0.0882	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,932.63260	2,000.670	17.51	0.8203	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			178.13260	158.070	17.51	0.1797	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,994.39490	5,078.835	20.46	0.9773	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			19.89490	16.235	20.46	0.0227	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,456.79920	4,539.411	20.46	0.9646	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			32.29920	26.811	20.46	0.0354	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			500.47700	535.645	14.27	0.4581	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			653.47700	600.545	14.27	0.5419	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			176.38150	156.678	17.56	0.1766	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,983.38150	2,051.778	17.56	0.8234	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,782.47900	4,866.101	20.43	0.9717	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			25.47900	21.001	20.43	0.0283	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,898.76140	2,975.978	19.14	0.8937	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			103.86140	92.779	19.14	0.1063	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,347.60650	1,267.769	12.68	0.8382	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			108.00650	116.469	12.68	0.1618	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,437.64160	1,497.375	16.65	0.7327	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			287.24160	258.675	16.65	0.2673	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			387.50390	417.292	13.89	0.3893	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			787.10390	728.592	13.89	0.6107	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,922.26180	1,988.555	17.39	0.7996	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			212.76180	190.655	17.39	0.2004	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,242.67870	5,326.697	20.36	0.9753	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.17870	18.797	20.36	0.0247	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,647.51030	4,729.317	20.36	0.9611	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			38.01030	31.417	20.36	0.0389	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,789.89040	1,853.884	17.14	0.7750	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			246.69040	222.183	17.14	0.2250	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,671.75410	3,749.181	20.29	0.9164	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			88.55410	77.481	20.29	0.0836	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			116.31370	105.095	19.35	0.1116	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,085.11370	3,162.395	19.35	0.8884	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,258.78150	1,315.022	16.18	0.6792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			369.98150	337.722	16.18	0.3208	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			889.60690	936.863	15.31	0.5850	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			500.80690	459.563	15.31	0.4150	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			856.67850	797.330	13.85	0.6264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			385.47850	414.630	13.85	0.3736	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,917.48840	1,983.118	17.33	0.7907	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			228.68840	205.818	17.33	0.2093	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			378.83150	345.942	16.11	0.3275	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,227.63150	1,283.242	16.11	0.6725	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,915.48740	3,992.565	20.29	0.9281	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			76.68740	65.265	20.29	0.0719	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,905.28420	2,981.515	19.01	0.8787	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			126.48420	114.215	19.01	0.1213	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			115.81150	104.647	19.37	0.1111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,094.61150	3,171.947	19.37	0.8889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			116.81920	105.547	19.33	0.1121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,075.61920	3,152.847	19.33	0.8879	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,157.35840	5,240.711	20.29	0.9705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			28.55840	23.411	20.29	0.0295	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,911.72650	1,976.665	17.25	0.7803	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			248.02650	224.265	17.25	0.2197	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,469.24780	5,553.675	20.19	0.9735	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			25.54780	21.275	20.19	0.0265	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,835.60350	4,917.864	20.19	0.9584	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			41.90350	35.464	20.19	0.0416	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,059.60250	3,135.639	18.97	0.8611	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			160.80250	147.739	18.97	0.1389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			304.83090	278.125	17.38	0.2370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,104.63090	2,166.825	17.38	0.7630	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			950.00740	891.391	14.13	0.6102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			499.80740	530.091	14.13	0.3898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			178.27540	163.205	19.25	0.1436	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,248.07540	3,321.905	19.25	0.8564	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			177.65960	162.641	19.27	0.1431	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,257.45960	3,331.341	19.27	0.8569	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			178.89150	163.768	19.23	0.1441	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	15.31	Put			3,238.69150	3,312.468	19.23	0.8559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			369.50830	339.957	17.78	0.2513	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,368.30830	2,426.257	17.78	0.7487	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			372.47270	342.717	17.76	0.2531	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,351.27270	2,409.017	17.76	0.7469	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			370.98450	341.331	17.77	0.2522	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,359.78450	2,417.631	17.77	0.7478	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			409.72880	389.751	19.63	0.2292	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,577.62880	3,642.151	19.63	0.7708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			411.32440	391.209	19.60	0.2301	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,559.22440	3,623.609	19.60	0.7699	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,437.78770	7,509.175	20.26	0.9420	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			89.88770	76.775	20.26	0.0580	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			410.52220	390.478	19.61	0.2297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,568.42220	3,632.878	19.61	0.7703	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			695.19610	654.331	18.27	0.3237	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,924.19610	2,965.231	18.27	0.6763	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			698.62220	657.594	18.25	0.3251	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,907.62220	2,948.494	18.25	0.6749	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			696.90250	655.959	18.26	0.3244	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,915.90250	2,956.859	18.26	0.6756	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,063.56670	3,104.016	18.44	0.6746	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			725.06670	684.216	18.44	0.3254	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			791.09980	749.126	18.42	0.3410	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,035.59980	3,074.126	18.42	0.6590	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			794.69270	752.573	18.40	0.3423	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			3,019.19270	3,057.573	18.40	0.6577	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			792.89330	750.847	18.41	0.3417	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,027.39330	3,065.847	18.41	0.6583	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>792,821,405.80</b>	<b>68,253</b>	<b>4,533,007</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.60900		11.69330			0.0000	580,450.00	50	367
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.75410		11.83960			0.0000	411,393.50	35	74
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.89180		11.97920			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.02270		12.11120			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.29370		12.38120			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>991,843.50</b>	<b>85</b>	<b>489</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			58.56430	32.828	22.10	0.0018	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			202,728.56430	211,132.828	22.10	0.9982	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			57.44230	32.226	22.16	0.0017	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			203,727.44230	212,132.226	22.16	0.9983	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			59.71600	33.443	22.05	0.0018	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			201,729.71600	210,133.443	22.05	0.9982	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			3,706.86270	2,953.039	18.65	0.0582	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			212,746.86270	220,543.039	18.65	0.9418	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			3,666.69510	2,920.189	18.67	0.0576	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			213,706.69510	221,510.189	18.67	0.9424	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			3,747.51330	2,986.375	18.64	0.0589	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			211,787.51330	219,576.374	18.64	0.9411	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			10,996.20600	9,530.150	18.00	0.1262	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			214,076.20600	221,350.150	18.00	0.8738	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			10,913.95970	9,457.583	18.01	0.1253	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			214,993.95970	222,277.583	18.01	0.8747	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			11,079.14820	9,603.348	17.98	0.1270	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			213,159.14820	220,423.348	17.98	0.8730	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			320,883.96020	328,677.604	19.58	0.8944	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			11,097.07820	10,030.900	19.55	0.1065	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			318,977.07820	326,760.900	19.55	0.8935	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			11,050.26570	9,989.019	19.56	0.1061	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			319,930.26570	327,719.019	19.56	0.8939	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			11,003.96020	9,947.603	19.58	0.1056	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			37,098.44700	34,133.124	17.77	0.2522	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			235,978.44700	241,763.124	17.77	0.7478	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			36,950.83230	33,995.682	17.78	0.2513	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			236,830.83230	242,625.682	17.78	0.7487	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			37,247.27200	34,271.726	17.76	0.2531	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			235,127.27200	240,901.726	17.76	0.7469	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>991,843.50</b>	<b>85</b>	<b>489</b>
£ / R	On	01/03/2018	Foreign Exchange Future			16.17950	16.25750		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.22140	16.29970		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.23330	16.31180		0.0000		66,394,197.00	4,090	199,387	
£ / R	On	30/04/2018	Foreign Exchange Future			16.36210	16.44120		0.0000		0.00	0	9	
£ / R	On	18/06/2018	Foreign Exchange Future			16.50080	16.58140		0.0000		14,190,688.00	860	11,967	
£ / R	On	17/09/2018	Foreign Exchange Future			16.75800	16.84300		0.0000		201,096.00	12	13,662	
£ / R	On	14/12/2018	Foreign Exchange Future			17.00840	17.09580		0.0000		102,050.40	6	898	
£ / R	On	18/03/2019	Foreign Exchange Future			17.28080	17.37090		0.0000		103,684.80	6	951	
£ / R	On	14/06/2019	Foreign Exchange Future			17.53810	17.62690		0.0000		109,262,363.00	6,230	3,115	
<b>Total £ / R Future</b>												<b>190,254,079.20</b>	<b>11,204</b>	<b>230,044</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,972.54680	3,050.525	36.81	0.9999	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		0.04680	0.025	36.81	0.0001	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,752.08550	2,829.679	25.36	0.9963	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		1.78550	1.079	25.36	0.0037	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		45.17040	30.562	17.14	0.0934	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		953.37040	1,017.262	17.14	0.9066	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		44.29580	29.946	17.18	0.0916	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	17.23	Put		962.49580	1,026.646	17.18	0.9084	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		46.06230	31.191	17.11	0.0951	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		944.26230	1,007.891	17.11	0.9049	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		70.59360	48.708	16.46	0.1417	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		758.79360	815.408	16.46	0.8583	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,829.05860	3,907.158	27.84	0.9986	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		0.85860	0.458	27.84	0.0014	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,690.53780	2,768.184	23.49	0.9951	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		2.33780	1.484	23.49	0.0049	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		975.88290	1,025.390	16.47	0.7589	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		187.08290	157.490	16.47	0.2411	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,523.87730	1,579.507	17.04	0.7891	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		203.61570	178.804	17.05	0.2094	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,532.21570	1,588.004	17.05	0.7906	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		206.95220	181.825	17.03	0.2124	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,515.55220	1,571.025	17.03	0.7876	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		283.80550	251.894	16.54	0.2787	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		1,202.40550	1,251.094	16.54	0.7213	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,846.96530	3,922.957	20.06	0.9662	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		28.36530	23.757	20.06	0.0338	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		205.27730	180.307	17.04	0.2109	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		362.54030	332.509	16.96	0.2709	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,779.54030	1,834.509	16.96	0.7291	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		366.60230	336.323	16.94	0.2735	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,763.60230	1,818.323	16.94	0.7265	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		364.56550	334.410	16.95	0.2722	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,771.56550	1,826.410	16.95	0.7278	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		610.19710	574.369	16.51	0.3619	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,634.39710	1,685.969	16.51	0.6381	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		607.47980	571.758	16.51	0.3606	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,641.67980	1,693.358	16.51	0.6394	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		612.93250	576.992	16.50	0.3632	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,627.13250	1,678.592	16.50	0.6368	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		789.53630	749.846	16.30	0.3986	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		1,718.63630	1,769.046	16.30	0.6014	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		786.56040	746.973	16.30	0.3974	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		1,725.66040	1,776.173	16.30	0.6026	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		792.51640	752.731	16.29	0.3997	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		1,711.61640	1,761.931	16.29	0.6003	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		888.85570	843.090	16.06	0.4050	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,901.95570	1,944.990	16.06	0.5950	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		894.82290	848.872	16.05	0.4071	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,887.92290	1,930.772	16.05	0.5929	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		891.83030	845.972	16.06	0.4061	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,894.93030	1,937.872	16.06	0.5939	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>190,254,079.20</b>	<b>11,204</b>	<b>233,544</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10879		0.10954			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11085		0.11161			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11291		0.11368			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12205		0.12283			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			8.54490	6.603	20.18	0.0307	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,054.64490	1,128.003	20.18	0.9693	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			1.02770	0.685	25.24	0.0033	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,047.12770	2,122.085	25.24	0.9967	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			162.22820	123.991	15.92	0.4007	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			208.32820	245.391	15.92	0.5993	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			78.44880	65.409	21.71	0.1062	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,917.44880	1,980.909	21.71	0.8938	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			25.42470	12.496	20.84	0.0264	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,864.42470	2,927.996	20.84	0.9736	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			199.57490	173.607	19.55	0.2519	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,038.57490	1,089.107	19.55	0.7481	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			216.69380	189.456	20.82	0.2052	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,848.49380	1,898.556	20.82	0.7948	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			142.50980	122.950	23.68	0.1314	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,774.30980	2,832.050	23.68	0.8686	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			403.83960	361.652	18.82	0.3594	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,035.63960	1,070.752	18.82	0.6406	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			860.44810	805.917	20.26	0.4376	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,577.74810	1,600.917	20.26	0.5624	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			622.64240	579.894	21.57	0.3322	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,339.94240	2,374.894	21.57	0.6678	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,208.16490	1,140.812	18.81	0.5739	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			925.46490	935.812	18.81	0.4261	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			14.23740		14.37720			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.28270		14.42280			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.29470		14.43510			0.0000	101,763,969.30	7,119	119,225
€ / R	On	29/03/2018	Foreign Exchange Future			14.32560		14.46630			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.36650		14.50750			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.42610		14.56720			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.57190		14.71480			0.0000	26,579,145.60	1,824	25,247
€ / R	On	17/09/2018	Foreign Exchange Future			14.84840		14.99530			0.0000	207,877.60	14	45,432

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Future			15.12100		15.27070			0.0000	272,178.00	18	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.41110		15.56290			0.0000	92,466.60	6	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.66000		15.81130			0.0000	110,935,440.00	7,084	3,542
<b>Total € / R Future</b>												<b>239,851,077.10</b>	<b>16,065</b>	<b>198,034</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			2,032.82670	2,172.624	33.71	0.9998	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.02670	0.024	33.71	0.0002	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,587.64750	2,727.532	24.06	0.9989	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.44750	0.232	24.06	0.0011	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			205.12770	277.838	12.94	0.6214	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,957.13910	2,096.578	20.70	0.9946	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,437.94950	1,297.525	16.79	0.9870	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			2.84950	2.825	16.79	0.0130	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			126.72580	76.447	13.39	0.2617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			311.62580	401.747	13.39	0.7383	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			190.22770	122.538	12.94	0.3786	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1.85790	1.073	21.19	0.0045	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			44.58010	72.530	12.68	0.2556	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			479.68010	367.230	12.68	0.7444	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,565.77050	2,705.833	23.43	0.9978	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.87050	0.533	23.43	0.0022	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			2.23910	1.278	20.70	0.0054	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			485.27010	594.055	14.01	0.8516	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			41.14530	21.460	14.64	0.0880	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			656.04530	776.760	14.64	0.9120	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			35.89130	18.876	14.86	0.0780	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			700.79130	824.176	14.86	0.9220	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,066.75790	2,206.373	21.19	0.9955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			68.53880	37.595	14.03	0.1446	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			493.43880	602.895	14.03	0.8554	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			66.75150	36.469	14.06	0.1409	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			501.65150	611.769	14.06	0.8591	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			70.37010	38.755	14.01	0.1484	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,745.13690	2,885.331	21.83	0.9967	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			1.43690	0.931	21.83	0.0033	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			146.22000	103.959	14.07	0.2471	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			528.72000	627.459	14.07	0.7529	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			804.38560	910.100	14.66	0.8021	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			131.58560	96.200	14.66	0.1979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			206.80490	165.582	14.88	0.2404	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			1,002.00490	1,103.682	14.88	0.7596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			210.87770	169.006	14.85	0.2446	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			986.07770	1,087.106	14.85	0.7554	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			845.14490	734.846	12.23	0.7281	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			140.34490	172.946	12.23	0.2719	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,731.66550	1,592.042	12.39	0.9532	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			16.86550	20.142	12.39	0.0468	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			208.83110	167.285	14.87	0.2425	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			994.03110	1,095.385	14.87	0.7575	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			685.52920	586.650	12.57	0.6375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			220.72920	264.750	12.57	0.3625	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			128.87390	100.959	15.77	0.1557	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,414.07390	1,529.059	15.77	0.8443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,099.20780	1,204.607	15.10	0.7837	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			184.00780	146.507	15.10	0.2163	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			873.95030	761.846	12.18	0.7426	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			129.15030	159.946	12.18	0.2574	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			79.50600	59.021	16.10	0.0985	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,804.70600	1,927.121	16.10	0.9015	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,259.20430	1,131.898	11.97	0.8792	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			44.40430	59.998	11.97	0.1208	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,045.94820	923.322	11.95	0.8158	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			81.14820	101.422	11.95	0.1842	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			265.22130	215.870	14.40	0.3008	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			800.42130	893.970	14.40	0.6992	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,916.22960	7,058.714	22.73	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.02960	0.614	22.73	0.0012	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,838.90890	5,980.482	22.73	0.9957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			3.70890	2.382	22.73	0.0043	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,912.95350	4,054.034	21.55	0.9751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			17.75350	15.934	21.55	0.0249	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			313.66010	267.935	15.11	0.2738	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,318.36010	1,419.535	15.11	0.7262	61,110,973.14	43,050	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,637.30790	6,783.701	18.13	0.9965	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,571.31450	1,438.262	11.77	0.8688	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			76.01450	89.862	11.77	0.1312	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,004.15840	898.451	12.58	0.6853	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			258.85840	300.051	12.58	0.3147	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			151.76960	125.477	16.51	0.1409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,955.29830	2,070.465	16.12	0.8263	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			190.59830	158.865	16.12	0.1737	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			346.19630	296.619	14.88	0.2987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,200.89630	1,298.219	14.88	0.7013	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			150.76600	124.619	16.52	0.1400	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			22.11290	18.455	18.13	0.0253	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.60790	2.101	18.13	0.0035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,586.81290	4,730.055	18.13	0.9747	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,265.46600	2,386.219	16.52	0.8600	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			149.76970	123.766	16.53	0.1392	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,274.46970	2,395.366	16.53	0.8608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,256.46960	2,377.077	16.51	0.8591	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,828.07800	2,949.522	17.02	0.8481	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			200.64580	172.164	16.99	0.1533	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,809.94580	2,931.164	16.99	0.8467	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			199.70750	171.342	17.01	0.1526	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,819.00750	2,940.342	17.01	0.8474	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			198.77800	170.522	17.02	0.1519	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,283.27950	1,364.661	14.65	0.5927	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			702.29900	631.449	14.63	0.4103	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,269.39900	1,350.349	14.63	0.5897	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			699.23200	628.601	14.64	0.4088	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,276.33200	1,357.501	14.64	0.5912	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			696.17950	625.761	14.65	0.4073	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,765.49670	1,849.226	15.46	0.6305	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			704.27050	636.889	15.47	0.3684	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,772.97050	1,856.889	15.47	0.6316	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			709.33360	641.580	15.45	0.3706	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,758.03360	1,841.580	15.45	0.6294	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			706.79670	639.226	15.46	0.3695	0.00	0	0
<b>Total € / R Option</b>												<b>61,110,973.14</b>	<b>43,050</b>	<b>625,857</b>
<b>Total € / R</b>												<b>300,962,050.24</b>	<b>59,115</b>	<b>823,891</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.04140		9.14310			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.06140		9.16310			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.06660		9.16850			0.0000	2,719,980.00	300	10,492
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.18250		9.28530			0.0000	0.00	0	5,422
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.29570		9.40050			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.40500		9.51090			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.63350		9.73800			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,719,980.00</b>	<b>300</b>	<b>27,176</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,406.91520	1,508.610	35.54	0.9999	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.01520	0.010	35.54	0.0001	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			562.64740	661.549	15.11	0.9753	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			5.74740	2.949	15.11	0.0247	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			3.17640	1.613	16.94	0.0120	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			844.67640	945.013	16.94	0.9880	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			3.40530	1.733	16.80	0.0129	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			824.90530	925.133	16.80	0.9871	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			3.28850	1.672	16.87	0.0124	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			834.78850	935.072	16.87	0.9876	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,242.24700	1,337.067	15.00	0.9394	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			26.99430	19.161	15.02	0.0594	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,251.69430	1,346.661	15.02	0.9406	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			28.11010	19.983	14.99	0.0617	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,232.81010	1,327.483	14.99	0.9383	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			27.54700	19.567	15.00	0.0606	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	17/09/2018	Foreign Exchange Option	11.12	Put			1,762.67350	1,859.026	15.82	0.9263	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			42.66060	34.310	15.83	0.0729	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,772.16060	1,868.610	15.83	0.9271	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			43.69420	35.149	15.80	0.0746	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,753.19420	1,849.449	15.80	0.9254	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			43.17350	34.726	15.82	0.0737	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			69.79100	60.142	16.29	0.0984	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,038.89100	2,135.142	16.29	0.9016	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			69.33340	59.744	16.31	0.0977	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,048.43340	2,144.744	16.31	0.9023	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			70.25470	60.541	16.26	0.0990	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,029.35470	2,125.541	16.26	0.9010	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			231.81950	203.613	14.54	0.2354	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,503.81950	1,580.113	14.54	0.7646	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			230.17160	202.137	14.55	0.2339	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,512.17160	1,588.637	14.55	0.7661	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			233.48020	205.104	14.53	0.2368	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,495.48020	1,571.604	14.53	0.7632	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>2,719,980.00</b>	<b>300</b>	<b>27,176</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.15080		9.19460			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.27990		9.32460			0.0000	92,799.00	10	430
<b>Total CAD/ R Future</b>												<b>92,799.00</b>	<b>10</b>	<b>1,130</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			4.05080	2.742	17.69	0.0184	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			879.45080	921.942	17.69	0.9816	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			3.91620	2.653	17.76	0.0178	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			889.31620	931.853	17.76	0.9822	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			4.19080	2.834	17.62	0.0191	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			869.59080	912.034	17.62	0.9809	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			22.80550	18.291	16.41	0.0526	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,518.20550	1,558.391	16.41	0.9474	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			22.41090	17.955	16.43	0.0517	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,527.81090	1,568.055	16.43	0.9483	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			23.20790	18.635	16.40	0.0535	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,508.60790	1,548.735	16.40	0.9465	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>92,799.00</b>	<b>10</b>	<b>1,130</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.41330		12.53840			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.66660		12.79490			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			12.92090		13.05250			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.94290		14.07840			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 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			3.07040	1.724	20.94	0.0079	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,614.67040	1,738.424	20.94	0.9921	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			3.00890	1.690	20.99	0.0078	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,624.60890	1,748.390	20.99	0.9922	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			3.13330	1.758	20.89	0.0081	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,604.73330	1,728.459	20.89	0.9919	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			53.23610	42.065	16.86	0.0803	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,788.33610	1,905.465	16.86	0.9197	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			52.67950	41.624	16.88	0.0795	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,797.77950	1,915.024	16.88	0.9205	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			52.12830	41.188	16.90	0.0787	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,807.22830	1,924.588	16.90	0.9213	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			111.12860	91.699	16.49	0.1222	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,098.62860	2,210.799	16.49	0.8778	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			110.27110	90.965	16.50	0.1213	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,107.77110	2,220.065	16.50	0.8787	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			111.99340	92.437	16.48	0.1231	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,089.49340	2,201.537	16.48	0.8769	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			695.02170	638.850	15.01	0.4088	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,336.62170	1,415.950	15.01	0.5912	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			692.24120	636.291	15.03	0.4074	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,343.84120	1,423.391	15.03	0.5926	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			689.47440	633.738	15.04	0.4060	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,351.07440	1,430.838	15.04	0.5940	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			1.83180		1.84270			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.84500		1.85560			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.85790		1.86830			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.89610		1.90670			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			36.78610	21.948	14.00	0.0755	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			909.78610	1,003.948	14.00	0.9245	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			28.58590	16.646	14.16	0.0591	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,001.58590	1,098.646	14.16	0.9409	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			47.08660	28.801	13.85	0.0957	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			820.08660	910.801	13.85	0.9043	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			143.06620	120.284	15.14	0.1530	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,787.06620	1,870.284	15.14	0.8470	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			131.51020	110.205	15.26	0.1417	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	2.03	Put			1,875.51020	1,960.205	15.26	0.8583	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			155.65990	131.305	15.03	0.1652	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,699.65990	1,781.305	15.03	0.8348	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,795.31740	2,879.270	16.19	0.8560	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			169.17160	150.044	16.30	0.1371	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,886.17160	2,971.044	16.30	0.8629	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			160.55110	142.301	16.40	0.1306	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,977.55110	3,063.301	16.40	0.8694	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			178.31740	158.270	16.19	0.1440	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			982.89520	921.216	14.72	0.4311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,715.89520	1,760.216	14.72	0.5689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			950.39770	890.149	14.78	0.4199	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,783.39770	1,829.149	14.78	0.5801	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,016.48380	953.362	14.66	0.4425	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,649.48380	1,692.362	14.66	0.5575	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			1.93670		1.95560			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.97590		1.99520			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.01450		2.03470			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21080		2.23160			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			13.48460	7.772	22.82	0.0191	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,357.48460	2,540.772	22.82	0.9809	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			16.92840	9.791	22.14	0.0241	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,160.92840	2,342.791	22.14	0.9759	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			15.09040	8.711	22.48	0.0215	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,259.09040	2,441.711	22.48	0.9785	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,379.21230	2,550.277	17.09	0.8783	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			123.60140	101.916	17.21	0.1142	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,471.60140	2,642.916	17.21	0.8858	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			139.39780	117.215	16.97	0.1296	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,287.39780	2,458.215	16.97	0.8704	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			131.21230	109.277	17.09	0.1217	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			183.73620	163.563	17.31	0.1314	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,336.73620	3,518.563	17.31	0.8686	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			173.46750	155.228	17.37	0.1256	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,426.46750	3,610.228	17.37	0.8744	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			163.74090	147.331	17.43	0.1199	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,516.74090	3,702.331	17.43	0.8801	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,930.48500	1,799.159	14.87	0.5984	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,114.48500	1,191.159	14.87	0.4016	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,882.61150	1,753.265	14.94	0.5877	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			1,166.61150	1,245.265	14.94	0.4123	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,978.91730	1,846.235	14.80	0.6091	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,062.91730	1,138.234	14.80	0.3909	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			1.48480		1.49530			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.50690		1.51740			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.52750		1.53830			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.63950		1.65000			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			1.31770	0.785	22.36	0.0031	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,448.31770	2,552.785	22.36	0.9969	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1.14230	0.686	22.79	0.0027	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,548.14230	2,652.686	22.79	0.9973	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1.52780	0.902	21.93	0.0036	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,348.52780	2,452.902	21.93	0.9964	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			57.09600	46.058	18.16	0.0704	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,483.09600	2,577.058	18.16	0.9296	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			52.48280	42.190	18.31	0.0649	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,578.48280	2,673.190	18.31	0.9351	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			62.16260	50.323	18.01	0.0765	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,388.16260	2,481.323	18.01	0.9235	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			98.74160	84.591	17.85	0.0933	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,115.74160	3,209.591	17.85	0.9067	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			92.65660	79.233	17.95	0.0880	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,209.65660	3,304.233	17.95	0.9120	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			87.49810	74.400	18.05	0.0830	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,304.49810	3,399.400	18.05	0.9170	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			820.54410	766.741	16.56	0.3896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,920.54410	1,971.741	16.56	0.6104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			794.87280	742.249	16.66	0.3792	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,994.87280	2,047.249	16.66	0.6208	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			847.19790	792.195	16.46	0.4002	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,847.19790	1,897.195	16.46	0.5998	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			0.11350		0.11460			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11300		0.11420			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11220		0.11330			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11040		0.11110			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 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			1.48440		1.49280			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.50850		1.51700			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.53190		1.54090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.60350		1.61250			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			8.44550		8.58850			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.54760		8.69220			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.64840		8.79490			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.25360		9.40500			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			3.44720	1.429	18.78	0.0105	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			864.94720	1,005.929	18.78	0.9895	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			3.33110	1.384	18.86	0.0101	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			874.83110	1,015.884	18.86	0.9899	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			3.55680	1.477	18.71	0.0108	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			855.05680	995.977	18.71	0.9892	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			31.15550	19.707	15.84	0.0619	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,178.95550	1,312.107	15.84	0.9381	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			30.49360	19.261	15.86	0.0607	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,188.29360	1,321.661	15.86	0.9393	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			31.83020	20.163	15.83	0.0632	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,169.63020	1,302.563	15.83	0.9368	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			89.72120	69.288	16.01	0.1381	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,224.82120	1,350.888	16.01	0.8619	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			88.59710	68.406	16.03	0.1366	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,233.69710	1,360.006	16.03	0.8634	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			90.86000	70.182	15.99	0.1397	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,215.96000	1,341.782	15.99	0.8603	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			941.28770	1,033.396	14.99	0.6235	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			433.39340	374.432	15.01	0.3744	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			948.39340	1,040.832	15.01	0.6256	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			430.51520	371.891	15.02	0.3724	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			955.51520	1,048.291	15.02	0.6276	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			436.28770	376.996	14.99	0.3765	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Future			1.22520		1.22440			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.23490		1.23190			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.24390		1.23860			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32380		1.31760			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			756.00000	748.000		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			856.00000	848.000		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			956.00000	948.000		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			881.00000	851.000		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			981.00000	951.000		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			781.00000	751.000		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			1,314.00000	1,261.000		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			1,414.00000	1,361.000		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			1,214.00000	1,161.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	38.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			24.00000	0.000		0.0000	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			124.00000	62.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			76.00000	138.000		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			1.39830		1.39500			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40380		1.40050			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40920		1.40600			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			1.23130		1.23450			0.0000	2,876,316.80	2,336	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23970		1.24280			0.0000	92,977.50	75	25
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24860		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>2,969,294.30</b>	<b>2,411</b>	<b>215</b>
<b>Total QUANTO € / \$</b>												<b>2,969,294.30</b>	<b>2,411</b>	<b>215</b>
R / ¥EN	On	19/03/2018	Foreign Exchange Future			9.19240	0.10835	9.12920			0.0000	298,785.17	300	6,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future			9.02160	0.10835	8.95980			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.85670	0.10835	8.79650			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>298,785.17</b>	<b>300</b>	<b>6,000</b>
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Call		0.10835	2,697.61600	3,109.863	15.44	0.7737	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Put		0.10835	705.61600	485.863	15.44	0.2263	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Call		0.10835	2,628.56920	3,034.141	15.44	0.7651	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Put		0.10835	736.56920	510.141	15.44	0.2349	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.10835	2,767.60720	3,186.462	15.44	0.7821	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.10835	675.60720	462.462	15.44	0.2179	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.10835	1,229.38350	912.239	15.44	0.3601	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.10835	1,821.38350	2,136.239	15.44	0.6399	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10835	5,091.88720	5,427.116	16.73	0.6853	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10835	2,093.88720	1,811.116	16.73	0.3147	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.10835	3,788.46270	4,052.074	16.73	0.5806	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.10835	3,090.46270	2,736.074	16.73	0.4194	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10835	5,030.12680	5,362.216	16.73	0.6810	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10835	2,132.12680	1,846.216	16.73	0.3190	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10835	4,968.82400	5,297.772	16.73	0.6766	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10835	2,170.82400	1,881.772	16.73	0.3234	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10835	5,478.83660	5,694.309	16.85	0.6092	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10835	3,713.83660	3,327.309	16.85	0.3908	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10835	5,586.67330	5,807.010	16.85	0.6162	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10835	3,621.67330	3,240.010	16.85	0.3838	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10835	5,532.57870	5,750.478	16.85	0.6127	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10835	3,667.57870	3,283.478	16.85	0.3873	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>298,785.17</b>	<b>300</b>	<b>18,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,406.59000		21,575.61000			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			8.78520		8.86770			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			8.91280		8.99640			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.03790		9.12370			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.72200		9.80750			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			1.36690	0.690	18.92	0.0052	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,093.66690	1,175.491	18.92	0.9948	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			1.32670	0.669	18.98	0.0050	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,103.62670	1,185.469	18.98	0.9950	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			1.40860	0.713	18.85	0.0054	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,083.70860	1,165.513	18.85	0.9946	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			33.67240	25.509	15.18	0.0771	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,137.27240	1,212.709	15.18	0.9229	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			33.01540	24.999	15.20	0.0757	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,146.61540	1,222.199	15.20	0.9243	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			34.34240	26.030	15.16	0.0785	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,127.94240	1,203.230	15.16	0.9215	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			119.00500	100.301	14.59	0.1927	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			995.30500	1,062.401	14.59	0.8073	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			117.47520	98.968	14.61	0.1905	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			1,003.77520	1,071.068	14.61	0.8095	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			120.44270	101.653	14.58	0.1949	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			986.74270	1,053.753	14.58	0.8051	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			536.65040	491.466	13.74	0.4622	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			719.15040	759.466	13.74	0.5378	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			533.09970	488.124	13.75	0.4598	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			725.59970	766.124	13.75	0.5402	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			529.57340	484.806	13.77	0.4574	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			732.07340	772.806	13.77	0.5426	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			3.04280		3.06640			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.00100		3.02400			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			2.95830		2.98020			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.92990		2.93420			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			0.08620	0.040	18.28	0.0010	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			453.68620	477.240	18.28	0.9990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.07530	0.034	18.38	0.0009	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			463.67530	487.234	18.38	0.9991	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.09880	0.047	18.19	0.0012	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			443.69880	467.247	18.19	0.9988	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.42700	1.997	16.81	0.0198	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			638.42700	660.997	16.81	0.9802	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.38500	1.963	16.96	0.0194	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			648.38500	670.963	16.96	0.9806	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.47100	2.033	16.66	0.0203	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			628.47100	651.033	16.66	0.9797	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			19.73560	16.416	13.60	0.1160	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			399.53560	418.116	13.60	0.8840	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			18.77800	15.600	13.63	0.1110	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			408.57800	427.300	13.63	0.8890	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			20.73960	17.274	13.57	0.1213	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			390.53960	408.974	13.57	0.8787	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			43.48820	40.982	15.29	0.1635	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			639.28820	641.082	15.29	0.8365	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			42.50000	40.028	15.32	0.1602	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			648.30000	650.128	15.32	0.8398	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			44.50200	41.960	15.25	0.1670	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			630.30200	632.060	15.25	0.8330	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			1.16870		1.17980			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.15260		1.16380			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.13460		1.14560			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>1 229 999 264.07</b>	<b>98,628</b>	<b>1,598,670</b>
<b>Total Options</b>												<b>61 110 973.14</b>	<b>43,050</b>	<b>4,055,405</b>
<b>Grand Total:</b>												<b>1,291,110,237.21</b>	<b>141,678</b>	<b>5,654,075</b>