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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2018

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			11.59030		11.57630			0.0000	12,633,427.00	1,090	5,861
\$ / R On 01/03/2018 Foreign Exchange Future			11.59030		11.57800			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.59200		11.57980			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.60360		11.59190			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.61190		11.60220			0.0000	0.00	0	6,278
\$ / R On 19/03/2018 Foreign Exchange Future			11.61750		11.60900			0.0000	785,703,142.50	67,631	682,507
\$ / R On 22/03/2018 Foreign Exchange Future			11.62170		11.61410			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.63140		11.62590			0.0000	209,365.20	18	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.66330		11.65510			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.67860		11.66810			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.68050		11.66970			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.69010		11.67780			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.70430		11.69210			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.70740		11.69520			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.71210		11.70000			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.71370		11.70150			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.71840		11.70630			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.73890		11.72670			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.76610		11.75410			0.0000	155,418,414.90	13,209	225,066
\$ / R On 29/06/2018 Foreign Exchange Future			11.78280		11.77080			0.0000	0.00	0	445
\$ / R On 02/07/2018 Foreign Exchange Future			11.78730		11.77530			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			11.79340		11.78140			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.81460		11.80270			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.82060		11.80880			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.82210		11.81030			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.83120		11.81940			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.84180		11.83000			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.85090		11.83920			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.87810		11.86640			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			11.90330		11.89180			0.0000	880,844.20	74	38,455
\$ / R	On	28/09/2018	Foreign Exchange Future			11.91950		11.90820			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			11.95950		11.94850			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			11.96540		11.95440			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			11.96830		11.95740			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			11.97570		11.96490			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			11.98760		11.97680			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			11.99200		11.98130			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.01270		12.00210			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.02890		12.01830			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.03330		12.02270			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.05830		12.04760			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.12300		12.11210			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.17240		12.16130			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.30590		12.29370			0.0000	21,387,654.20	1,738	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.58210		12.56760			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			12.88650		12.86910			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			12.96860		12.95020			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.05430		13.03500			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>976,232,848.00</b>	<b>83,760</b>	<b>1,102,780</b>
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			8.38660	3.175	18.61	0.0481	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			292.08660	272.875	18.61	0.9519	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			387.91150	370.850	20.23	0.9817	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			4.21150	1.150	20.23	0.0183	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			37.98360	27.657	15.20	0.3260	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			111.68360	87.357	15.20	0.6740	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			923.77650	909.733	30.76	0.9995	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			0.07650	0.033	30.76	0.0005	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			7.81680	2.863	18.77	0.0437	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			301.51680	282.563	18.77	0.9563	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			349.22420	331.417	19.58	0.9731	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			5.52420	1.717	19.58	0.0269	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,603.74590	2,589.700	55.52	1.0000	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.04590	0.000	55.52	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			2,223.71380	2,209.709	61.64	0.9999	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.01380	0.009	61.64	0.0001	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,922.01340	1,909.713	45.42	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			0.01340	0.013	45.42	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.01420	0.013	43.33	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,822.01420	1,809.713	43.33	0.9999	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,820.22080	1,808.014	37.61	0.9999	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.02080	0.014	37.61	0.0001	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			254.90010	239.172	14.23	0.7476	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			46.80010	42.772	14.23	0.2524	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			471.01620	457.979	15.50	0.9177	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			12.91620	11.579	15.50	0.0823	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,727.90560	2,718.182	29.02	0.9996	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.10560	0.082	29.02	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00000	0.000	32.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,891.00000	5,882.500	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00000	0.000	32.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,901.00000	5,892.500	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00000	0.000	32.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			86.01560	76.447	13.15	0.3169	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			130.92160	123.972	13.35	0.4503	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			191.92160	176.472	13.35	0.5497	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			6.87430	5.339	16.90	0.0297	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			88.80430	81.124	13.89	0.3260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			279.80430	263.624	13.89	0.6740	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			127.15540	120.106	13.39	0.4400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			198.15540	182.606	13.39	0.5600	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			245.01560	243.947	13.15	0.6831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			317.16280	300.990	14.10	0.7153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			160.01220	153.979	13.06	0.5254	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			151.01220	136.479	13.06	0.4746	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			113.00750	105.635	13.56	0.3998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			224.00750	208.135	13.56	0.6002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			947.87430	937.839	16.90	0.9703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			105.11300	93.830	13.12	0.3674	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			25.14720	19.770	15.56	0.0982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			616.14720	602.270	15.56	0.9018	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			49.12370	42.056	14.69	0.1899	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			430.12370	414.556	14.69	0.8101	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			76.16280	68.490	14.10	0.2847	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			1.84070	1.416	18.72	0.0083	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00200	0.001	32.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,781.00200	4,772.501	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			870.30450	859.700	16.59	0.9608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			9.30450	7.200	16.59	0.0392	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			214.11300	211.330	13.12	0.6326	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			1,094.87370	1,085.561	17.47	0.9824	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,741.69620	1,733.003	20.83	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.69620	0.503	20.83	0.0029	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			50.70270	43.571	14.64	0.1957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			421.70270	406.071	14.64	0.8043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,342.84070	1,333.916	18.72	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.17590	0.113	27.40	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			2,051.36750	2,042.755	22.47	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.36750	0.255	22.47	0.0015	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,144.19710	1,135.049	17.66	0.9852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			3.19710	2.549	17.66	0.0148	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			3.87370	3.061	17.47	0.0176	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,911.48470	1,902.842	21.73	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			31.45520	25.474	15.27	0.1229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			552.45520	537.974	15.27	0.8771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			21.00310	16.411	15.75	0.0831	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			662.00310	648.911	15.75	0.9169	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,811.17590	2,802.613	27.40	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.28900	0.197	23.16	0.0011	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.74440	0.540	20.67	0.0031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,711.74440	1,703.040	20.67	0.9969	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.98240	0.726	20.04	0.0042	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,591.98240	1,583.226	20.04	0.9958	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.48470	0.342	21.73	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.21880	0.146	24.58	0.0008	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.32830	0.226	22.79	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			2,111.32830	2,102.726	22.79	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.95940	0.708	20.09	0.0041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,601.95940	1,593.208	20.09	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,181.28900	2,172.697	23.16	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.16420	0.104	28.66	0.0005	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			2,091.34070	2,082.735	22.68	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.34070	0.235	22.68	0.0013	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,931.16770	2,922.607	28.24	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.16770	0.107	28.24	0.0005	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,411.21880	2,402.646	24.58	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,231.26450	2,222.680	23.42	0.9990	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.22980	0.154	24.09	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,341.22980	2,332.654	24.09	0.9991	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,511.20520	2,502.635	25.29	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.20520	0.135	25.29	0.0007	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,991.16420	2,982.604	28.66	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,213.62210	1,204.564	18.03	0.9880	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.23320	0.157	23.95	0.0009	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,321.23320	2,312.657	23.95	0.9991	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,641.19070	2,632.624	26.20	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.19070	0.124	26.20	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.26450	0.179	23.42	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.21170	0.140	24.93	0.0008	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			2,961.16590	2,952.605	28.45	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.16590	0.105	28.45	0.0005	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.24270	0.164	23.69	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,281.24270	2,272.664	23.69	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			2.62210	2.064	18.03	0.0120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,181.15520	3,172.597	30.00	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.16000	0.101	29.23	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			3,071.16000	3,062.601	29.23	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.22490	0.150	24.30	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,371.22490	2,362.650	24.30	0.9992	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,461.21170	2,452.640	24.93	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,551.20040	2,542.632	25.57	0.9993	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			4,081.02200	4,072.512	32.18	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.02200	0.012	32.18	0.0001	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.19370	0.127	25.99	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,611.19370	2,602.626	25.99	0.9993	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.15520	0.097	30.00	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,881.17090	2,872.609	27.89	0.9995	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,911.16900	2,902.608	28.10	0.9995	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.16900	0.108	28.10	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,961.03270	3,952.518	32.18	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.03270	0.018	32.18	0.0001	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.20040	0.132	25.57	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.31640	0.217	22.89	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,141.15680	3,132.598	29.72	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.15680	0.098	29.72	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,831.17440	2,822.612	27.54	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.17440	0.112	27.54	0.0006	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.17090	0.109	27.89	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.15120	0.094	30.77	0.0004	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.21440	0.142	24.79	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,441.21440	2,432.642	24.79	0.9992	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.19590	0.128	25.85	0.0007	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,591.19590	2,582.628	25.85	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,131.31640	2,122.717	22.89	0.9988	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.14970	0.093	31.13	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1.89020	1.457	18.66	0.0085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,332.89020	1,323.957	18.66	0.9915	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.17030	0.109	27.96	0.0005	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,891.17030	2,882.609	27.96	0.9995	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,291.15120	3,282.594	30.77	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,611.93700	1,603.190	20.14	0.9960	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			6.37060	4.955	16.97	0.0277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			967.37060	957.455	16.97	0.9723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			14.03410	10.874	16.17	0.0573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			765.03410	753.374	16.17	0.9427	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			3,341.14970	3,332.593	31.13	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.14830	0.092	31.48	0.0004	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,841.17370	2,832.611	27.61	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.17370	0.111	27.61	0.0006	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,151.30500	2,142.709	23.00	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.30500	0.209	23.00	0.0012	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.93700	0.690	20.14	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.08850	0.053	32.18	0.0002	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,391.22180	2,382.648	24.44	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.22180	0.148	24.44	0.0008	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.41280	0.288	22.15	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,991.41280	1,982.788	22.15	0.9984	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,391.14830	3,382.592	31.48	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.00440	0.002	32.18	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			12.09580	9.360	16.32	0.0500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			803.09580	791.860	16.32	0.9500	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,251.15260	3,242.595	30.49	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.15260	0.095	30.49	0.0004	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,651.08850	3,642.553	32.18	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,301.23670	2,292.659	23.81	0.9991	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.19810	0.130	25.71	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,571.19810	2,562.630	25.71	0.9993	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,891.50500	1,882.857	21.62	0.9979	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.50500	0.357	21.62	0.0021	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,551.00440	4,542.502	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.00770	0.004	32.18	0.0000	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,891.04100	3,882.523	32.18	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.04100	0.023	32.18	0.0001	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.62400	0.448	21.10	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,791.62400	1,782.948	21.10	0.9974	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.23670	0.159	23.81	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,462.35010	1,453.518	19.35	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			8.30880	6.435	16.71	0.0354	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			899.30880	888.935	16.71	0.9646	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			47.59140	40.591	14.73	0.1842	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			438.59140	423.091	14.73	0.8158	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,391.00770	4,382.504	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.15090	0.094	30.85	0.0004	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,501.14140	3,492.587	32.18	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.14140	0.087	32.18	0.0004	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.87350	0.640	20.30	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,641.87350	1,633.140	20.30	0.9963	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1.35010	1.018	19.35	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.77880	0.567	20.57	0.0033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1.61450	1.232	18.98	0.0072	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,392.61450	1,383.732	18.98	0.9928	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			4,141.01800	4,132.510	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.01800	0.010	32.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,301.15090	3,292.594	30.85	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,881.00000	5,872.500	32.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,851.04670	3,842.527	32.18	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.04670	0.026	32.18	0.0001	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.65170	0.469	20.99	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,771.65170	1,762.969	20.99	0.9973	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,691.77880	1,683.067	20.57	0.9967	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			443.41390	428.674	14.87	0.7942	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			57.51390	50.374	14.87	0.2058	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,974.67310	2,969.032	26.31	0.9983	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.57310	0.432	26.31	0.0017	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,379.56580	1,372.474	17.96	0.9821	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			5.46580	3.874	17.96	0.0179	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			638.23170	624.322	15.27	0.7855	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			83.33170	77.622	15.27	0.2145	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,624.07790	2,613.185	20.07	0.9939	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.17790	1.785	20.07	0.0061	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,332.23160	3,321.177	23.86	0.9951	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.93160	1.677	23.86	0.0049	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,140.76060	4,129.943	24.96	0.9986	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.46060	0.443	24.96	0.0014	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,127.23780	2,114.460	18.09	0.9850	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			5.03780	4.560	18.09	0.0150	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,982.96840	3,970.642	24.28	0.9978	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.76840	0.742	24.28	0.0022	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,554.08210	3,541.732	24.28	0.9949	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.88210	1.832	24.28	0.0051	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			557.48940	540.624	14.76	0.7024	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			135.28940	130.724	14.76	0.2976	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			257.87990	255.728	13.45	0.5051	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			280.07990	265.628	13.45	0.4949	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,107.36540	1,091.363	16.58	0.8675	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			59.46540	55.663	16.58	0.1325	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			6.52270	5.870	17.81	0.0180	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,174.42270	2,161.570	17.81	0.9820	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,939.11180	3,926.811	23.36	0.9969	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.21180	1.111	23.36	0.0031	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,708.97390	2,696.154	19.52	0.9896	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			4.17390	3.554	19.52	0.0104	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,804.36350	2,791.766	19.87	0.9891	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			4.36350	3.866	19.87	0.0109	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			65.21010	61.395	16.53	0.1400	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,115.21010	1,099.295	16.53	0.8600	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			4,060.77980	4,048.777	22.60	0.9975	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		0.77980	0.877	22.60	0.0025	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,604.18800	2,591.142	19.17	0.9863	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		5.68800	4.842	19.17	0.0137	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		645.70880	629.260	15.01	0.7094	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		147.20880	142.960	15.01	0.2906	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		836.09170	845.979	12.39	0.9007	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		34.59170	32.279	12.39	0.0993	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		299.40940	297.726	13.47	0.5199	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		297.90940	284.026	13.47	0.4801	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		497.33500	481.616	14.42	0.6238	73,205,632.00	152,000	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		203.63500	200.016	14.42	0.3762	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		2,095.22810	2,081.221	18.41	0.9540	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		21.92810	20.121	18.41	0.0460	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		4,164.10790	4,151.898	20.64	0.9977	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.80790	0.798	20.64	0.0023	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,705.30860	3,693.093	20.64	0.9947	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.00860	1.993	20.64	0.0053	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,626.35340	4,614.342	19.44	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.45340	0.442	19.44	0.0013	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,360.77020	3,348.645	19.36	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		4.87020	4.745	19.36	0.0113	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		41.08740	38.881	18.04	0.0765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,926.98740	1,912.781	18.04	0.9235	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		82.57160	79.396	16.96	0.1456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,378.47160	1,363.296	16.96	0.8544	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		154.62640	150.979	15.67	0.2566	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		900.52640	884.879	15.67	0.7434	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		825.34360	833.652	12.40	0.8449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		71.24360	67.552	12.40	0.1551	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		87.70340	84.445	16.86	0.1537	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,333.60340	1,318.345	16.86	0.8463	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		274.50630	272.023	14.38	0.4179	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		520.40630	505.923	14.38	0.5821	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		92.04280	88.723	16.79	0.1605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,297.94280	1,282.623	16.79	0.8395	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,390.53230	3,378.422	19.37	0.9892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		4.63230	4.522	19.37	0.0108	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		116.34890	112.812	16.28	0.1989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		1,112.24890	1,096.712	16.28	0.8011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,748.35840	3,736.322	19.44	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		2.45840	2.422	19.44	0.0061	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		38.34240	36.227	18.15	0.0717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,984.24240	1,970.127	18.15	0.9283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		61.21780	58.461	17.42	0.1108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		1,607.11780	1,592.361	17.42	0.8892	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		3,063.88420	3,051.546	19.22	0.9825	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			7.98420	7.646	19.22	0.0175	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			488.50330	490.641	13.28	0.6360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			234.40330	224.541	13.28	0.3640	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			173.52930	169.904	15.42	0.2838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			819.42930	803.804	15.42	0.7162	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,766.24230	4,754.233	19.44	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.34230	0.333	19.44	0.0010	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,965.28970	2,952.850	19.17	0.9798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			9.38970	8.950	19.17	0.0202	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			67.33940	64.446	17.27	0.1210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,533.23940	1,518.346	17.27	0.8790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,778.22590	3,766.191	19.44	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.32590	2.291	19.44	0.0058	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			71.48810	68.511	17.18	0.1277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,487.38810	1,472.411	17.18	0.8723	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,406.60040	4,394.585	19.44	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.70040	0.685	19.44	0.0019	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			49.49910	47.040	17.75	0.0911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,775.39910	1,760.940	17.75	0.9089	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,736.26370	4,724.254	19.44	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.36370	0.354	19.44	0.0010	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			27.31090	25.609	18.70	0.0519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,273.21090	2,259.509	18.70	0.9481	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,678.69560	3,666.656	19.44	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.79560	2.756	19.44	0.0069	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			50.67510	48.183	17.71	0.0931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,756.57510	1,742.083	17.71	0.9069	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,656.32700	4,644.316	19.44	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.42700	0.416	19.44	0.0012	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			24.45320	22.874	18.88	0.0467	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,370.35320	2,356.774	18.88	0.9533	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,625.95720	5,613.955	19.44	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05720	0.055	19.44	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,246.02780	5,234.023	19.44	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.12780	0.123	19.44	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,525.97080	5,513.968	19.44	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.07080	0.068	19.44	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			33.05470	31.127	18.39	0.0623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,108.95470	2,095.027	18.39	0.9377	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			36.20630	34.164	18.24	0.0679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			2,032.10630	2,018.065	18.24	0.9321	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,455.98210	5,443.979	19.44	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08210	0.079	19.44	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			32.68210	30.769	18.41	0.0616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,118.58210	2,104.669	18.41	0.9384	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			203.70840	200.306	15.06	0.3259	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	12.26	Put			709.60840	694.206	15.06	0.6741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			30.54220	28.711	18.52	0.0578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,176.44220	2,162.611	18.52	0.9422	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			206.04750	202.670	15.03	0.3291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			701.94750	686.570	15.03	0.6709	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			33.81330	31.857	18.35	0.0636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,089.71330	2,075.757	18.35	0.9364	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,166.05090	5,154.046	19.44	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.15090	0.146	19.44	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			19.43060	18.232	18.95	0.0382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,515.33060	2,502.131	18.95	0.9618	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			48.35340	45.927	17.78	0.0891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,794.25340	1,779.827	17.78	0.9109	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			34.20010	32.230	18.33	0.0643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,080.10010	2,066.130	18.33	0.9357	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,896.16300	4,884.155	19.44	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.26300	0.255	19.44	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			239.13530	236.153	14.69	0.3732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			605.03530	590.053	14.69	0.6268	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			4,037.32940	4,025.303	19.44	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.42940	1.403	19.44	0.0037	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,788.42800	2,775.754	19.08	0.9740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			12.52800	11.854	19.08	0.0260	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.85240	3.789	19.42	0.0092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,499.75240	3,487.690	19.42	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			194.62570	191.133	15.17	0.3134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			740.52570	725.033	15.17	0.6866	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,549.44090	3,537.396	19.44	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.54090	3.496	19.44	0.0086	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			619.60780	604.556	14.75	0.6339	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			233.70780	230.656	14.75	0.3661	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			68.96750	66.041	17.23	0.1236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,514.86750	1,499.941	17.23	0.8764	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,469.95160	3,457.877	19.41	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			4.05160	3.977	19.41	0.0096	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			694.31470	678.963	15.01	0.6676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			208.41470	205.063	15.01	0.3324	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,795.90000	8,783.900	19.44	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	19.44	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,251.74570	3,239.556	19.30	0.9867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			5.84570	5.656	19.30	0.0133	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			307.94510	305.986	14.12	0.4580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			453.84510	439.886	14.12	0.5420	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			231.04160	227.956	14.77	0.3626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			626.94160	611.856	14.77	0.6374	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			675.94580	682.012	12.74	0.7686	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	11.20	Put			121.84580	115.912	12.74	0.2314	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			0.00000	356.266	13.78	0.5135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			0.00000	360.166	13.78	0.4865	27,372,608.40	76,000	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			365.63010	364.655	13.73	0.5223	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			361.53010	348.555	13.73	0.4777	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,653.59320	1,638.919	17.51	0.8950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			57.69320	55.019	17.51	0.1050	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02930	0.028	19.44	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,935.92930	5,923.928	19.44	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			172.57850	164.705	13.01	0.2961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			576.67850	580.805	13.01	0.7039	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			212.56490	203.362	13.19	0.3411	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			516.66490	519.462	13.19	0.6589	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02860	0.027	19.44	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,945.92860	5,933.927	19.44	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02800	0.027	19.44	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,955.92800	5,943.927	19.44	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,071.98200	2,057.775	18.28	0.9246	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			42.78200	40.576	18.28	0.0754	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,330.19800	4,318.242	19.00	0.9972	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.99800	1.042	19.00	0.0028	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,851.61770	3,839.714	19.00	0.9938	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.41770	2.514	19.00	0.0062	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,241.80760	2,227.771	18.53	0.9348	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			37.10760	35.071	18.53	0.0652	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,877.59070	1,863.173	17.85	0.9006	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			58.99070	56.573	17.85	0.0994	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			292.53780	290.667	14.59	0.4119	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			581.13780	567.267	14.59	0.5881	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			2,000.19490	1,985.892	18.08	0.9123	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			51.59490	49.292	18.08	0.0877	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			2,056.45760	2,042.409	18.08	0.9051	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			59.15760	57.009	18.08	0.0949	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,135.21510	4,122.729	18.81	0.9926	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.01510	3.329	18.81	0.0074	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,424.04070	2,410.395	18.63	0.9307	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			42.84070	40.996	18.63	0.0693	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,916.80090	3,904.107	18.81	0.9898	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			5.60090	4.707	18.81	0.0102	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			30.99270	29.101	18.67	0.0515	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,672.19270	2,658.501	18.67	0.9485	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,518.41330	2,504.776	18.67	0.9370	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			38.71330	36.876	18.67	0.0630	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			2,048.66370	2,034.617	17.96	0.8956	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			68.06370	65.817	17.96	0.1044	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,504.33720	4,491.657	19.25	0.9938	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.73720	2.857	19.25	0.0062	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			4,008.13490	3,994.791	19.25	0.9879	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.53490	5.991	19.25	0.0121	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,100.10590	2,086.186	18.00	0.8948	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,355.94190	4,343.587	19.76	0.9894	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			5.94190	5.387	19.76	0.0106	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			774.42340	760.846	15.10	0.6343	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			284.42340	282.645	15.10	0.3657	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			70.10590	67.986	18.00	0.1052	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,819.09150	2,805.762	18.99	0.9413	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			38.29150	36.662	18.99	0.0587	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			2,029.51730	2,015.057	17.70	0.8694	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			95.91730	93.157	17.70	0.1306	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,711.75900	4,699.035	20.17	0.9874	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			8.15900	7.135	20.17	0.0126	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,198.39300	4,185.087	20.17	0.9782	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			14.79300	13.187	20.17	0.0218	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			237.06350	234.408	16.07	0.2814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,195.26350	1,181.109	16.07	0.7186	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,019.93110	1,029.170	12.83	0.8086	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			128.13110	125.870	12.83	0.1914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,292.78930	3,279.093	19.75	0.9406	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			44.58930	42.393	19.75	0.0594	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			311.25490	309.289	15.37	0.3559	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			919.45490	905.989	15.37	0.6441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,266.56620	4,253.810	20.27	0.9737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			18.36620	17.110	20.27	0.0263	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,100.13130	4,087.208	20.27	0.9691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			21.93130	20.508	20.27	0.0309	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,168.59140	4,155.739	20.27	0.9711	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			20.39140	19.039	20.27	0.0289	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			218.04750	215.250	16.29	0.2613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,286.24750	1,271.950	16.29	0.7387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,884.29100	1,869.813	17.37	0.8395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			126.09100	123.113	17.37	0.1605	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			118.39420	115.441	17.49	0.1516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,956.59420	1,942.141	17.49	0.8484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			285.46920	283.241	15.59	0.3307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			1,003.66920	989.941	15.59	0.6693	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			158.94930	155.939	16.95	0.1976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,627.14930	1,612.639	16.95	0.8024	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,207.75740	4,194.944	20.27	0.9722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			19.55740	18.244	20.27	0.0278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			276.68290	274.372	15.67	0.3220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			1,034.88290	1,021.072	15.67	0.6780	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			173.74660	170.754	16.79	0.2137	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	13.25	Put			1,531.94660	1,517.454	16.79	0.7863	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,413.87910	4,401.258	20.27	0.9772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			15.67910	14.558	20.27	0.0228	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,135.31070	5,123.189	20.27	0.9890	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			7.11070	6.489	20.27	0.0110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			53.27350	50.917	19.26	0.0710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			3,011.47350	2,997.617	19.26	0.9290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,575.04670	1,560.541	16.86	0.7938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			166.84670	163.841	16.86	0.2062	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			568.44100	570.815	13.94	0.5701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			426.64100	417.515	13.94	0.4299	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			52.94020	50.589	19.27	0.0705	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			3,021.14020	3,007.289	19.27	0.9295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			52.60830	50.263	19.29	0.0701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			3,030.80830	3,016.963	19.29	0.9299	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			2,015.42780	2,000.942	17.55	0.8468	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			123.62780	120.442	17.55	0.1532	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,903.32770	4,891.072	20.32	0.9833	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			11.52770	10.572	20.32	0.0167	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,362.00720	4,349.267	20.32	0.9722	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			20.20720	18.767	20.32	0.0278	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,637.85640	2,623.309	18.41	0.8865	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			96.35640	92.809	18.41	0.1135	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,179.24460	3,164.689	19.39	0.9145	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			73.64460	70.089	19.39	0.0855	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			2,000.67020	1,986.047	17.39	0.8222	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			158.07020	154.347	17.39	0.1778	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,078.83550	5,066.515	20.26	0.9788	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			16.23550	14.815	20.26	0.0212	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,539.41060	4,526.471	20.26	0.9665	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			26.81060	24.771	20.26	0.0335	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			535.64490	527.069	14.26	0.4551	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			600.54490	602.769	14.26	0.5449	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			156.67810	152.864	17.44	0.1747	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			2,051.77810	2,037.164	17.44	0.8253	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,866.10080	4,853.549	20.23	0.9734	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			21.00080	19.249	20.23	0.0266	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,975.97850	2,960.134	18.91	0.8972	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			92.77850	87.734	18.91	0.1028	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,267.76920	1,280.569	12.91	0.8376	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			116.46920	118.569	12.91	0.1624	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,497.37550	1,484.043	16.58	0.7331	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			258.67550	256.043	16.58	0.2669	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			417.29190	411.190	13.92	0.3861	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			728.59190	733.190	13.92	0.6139	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,988.55540	1,973.844	17.27	0.8014	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			190.65540	186.544	17.27	0.1986	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,326.69650	5,314.350	20.13	0.9770	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			18.79650	17.050	20.13	0.0230	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,729.31710	4,716.190	20.13	0.9634	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			31.41710	28.890	20.13	0.0366	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,853.88350	1,839.572	17.04	0.7763	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			222.18350	218.472	17.04	0.2237	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,749.18060	3,734.001	20.05	0.9196	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			77.48060	72.901	20.05	0.0804	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			797.33040	803.128	13.90	0.6292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			414.63040	409.828	13.90	0.3708	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			105.09470	99.070	19.09	0.1077	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,162.39470	3,145.770	19.09	0.8923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,992.56460	3,977.840	20.05	0.9311	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			65.26460	61.140	20.05	0.0689	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,315.02220	1,301.625	16.10	0.6792	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			337.72220	334.925	16.10	0.3208	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			936.86250	925.609	15.27	0.5836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			459.56250	458.909	15.27	0.4164	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			105.54730	99.531	19.07	0.1082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,152.84730	3,136.231	19.07	0.8918	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,983.11810	1,968.533	17.22	0.7923	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			205.81810	201.833	17.22	0.2077	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			345.94230	343.267	16.03	0.3276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,283.24230	1,269.967	16.03	0.6724	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,240.71110	5,228.059	20.05	0.9725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			23.41110	21.359	20.05	0.0275	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,981.51540	2,965.051	18.77	0.8824	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			114.21540	108.351	18.77	0.1176	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			104.64710	98.614	19.11	0.1072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,171.94710	3,155.314	19.11	0.8928	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,976.66540	1,961.717	17.13	0.7819	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			224.26540	220.017	17.13	0.2181	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,553.67490	5,540.934	19.93	0.9754	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			21.27490	19.234	19.93	0.0246	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,917.86400	4,904.221	19.93	0.9609	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			35.46400	32.521	19.93	0.0391	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,135.63900	3,118.617	18.75	0.8644	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			147.73900	141.617	18.75	0.1356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			163.76830	156.883	19.01	0.1407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,312.46830	3,294.483	19.01	0.8593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			278.12540	273.527	17.26	0.2356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,166.82540	2,151.127	17.26	0.7644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			891.39080	899.113	14.21	0.6125	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			530.09080	526.713	14.21	0.3875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			163.20450	156.302	19.02	0.1402	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	15.32	Put			3,321.90450	3,303.902	19.02	0.8598	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			162.64100	155.723	19.04	0.1397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,331.34100	3,313.323	19.04	0.8603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			341.33120	337.531	17.67	0.2514	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,417.63120	2,401.631	17.67	0.7486	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			339.95680	336.134	17.69	0.2505	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,426.25680	2,410.235	17.69	0.7495	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			342.71730	338.930	17.66	0.2523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,409.01730	2,393.030	17.66	0.7477	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,509.17470	7,491.663	20.11	0.9436	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			76.77470	73.763	20.11	0.0564	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			390.47850	385.004	19.48	0.2283	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,632.87850	3,612.904	19.48	0.7717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			389.75140	384.243	19.50	0.2278	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,642.15140	3,622.143	19.50	0.7722	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			391.20890	385.764	19.47	0.2288	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,623.60890	3,603.664	19.47	0.7712	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			655.95940	654.789	18.19	0.3248	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,956.85940	2,938.289	18.19	0.6752	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			654.33060	653.125	18.20	0.3241	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,965.23060	2,946.625	18.20	0.6759	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			657.59400	656.453	18.18	0.3255	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,948.49400	2,929.953	18.18	0.6745	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,104.01640	3,084.057	18.37	0.6743	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			684.21640	682.657	18.37	0.3257	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			750.84680	749.624	18.33	0.3421	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,065.84680	3,045.324	18.33	0.6579	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			749.12640	747.873	18.34	0.3414	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,074.12640	3,053.573	18.34	0.6586	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			752.57290	751.382	18.33	0.3428	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			3,057.57290	3,037.082	18.33	0.6572	0.00	0	0
<b>Total \$ / R Option</b>												<b>100,578,240.40</b>	<b>228,000</b>	<b>3,464,148</b>
<b>Total \$ / R</b>												<b>1,076,811,088.40</b>	<b>311,760</b>	<b>4,566,928</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.61750		11.60900			0.0000	0.00	0	367
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.76610		11.75410			0.0000	0.00	0	74
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			11.90330		11.89180			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.03330		12.02270			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.30590		12.29370			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>489</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			32.82820	22.589	22.79	0.0013	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			211,132.82820	210,272.589	22.79	0.9987	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			32.22600	22.148	22.84	0.0013	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			212,132.22600	211,272.148	22.84	0.9987	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				33.44300	23.040	22.73	0.0013	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			210,133.44300	209,273.040	22.73	0.9987		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			2,953.03890	2,773.834	18.57	0.0560		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			220,543.03890	219,163.834	18.57	0.9440		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			2,920.18910	2,742.285	18.59	0.0554		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			221,510.18910	220,132.285	18.59	0.9446		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			2,986.37450	2,805.859	18.55	0.0566		0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			219,576.37450	218,195.859	18.55	0.9434		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			9,530.15020	9,247.746	17.90	0.1242		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			221,350.15020	219,917.746	17.90	0.8758		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			9,457.58250	9,175.695	17.91	0.1233		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			222,277.58250	220,845.695	17.91	0.8767		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			9,603.34810	9,320.432	17.88	0.1251		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			220,423.34810	218,990.432	17.88	0.8749		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			328,677.60350	327,006.079	19.31	0.8984		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			10,030.90010	9,420.817	19.28	0.1025		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			326,760.90010	325,090.816	19.28	0.8975		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			9,989.01910	9,378.405	19.29	0.1020		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			327,719.01910	326,048.405	19.29	0.8980		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			9,947.60350	9,336.079	19.31	0.1016		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			34,133.12440	33,753.091	17.67	0.2514		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			241,763.12440	240,163.091	17.67	0.7486		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			33,995.68200	33,613.453	17.69	0.2505		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			242,625.68200	241,023.453	17.69	0.7495		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			34,271.72560	33,893.006	17.66	0.2523		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			240,901.72560	239,303.006	17.66	0.7477		0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>0.00</b>	<b>0</b>	<b>489</b>
£ / R	On	01/03/2018	Foreign Exchange Future			16.18600		16.17950		0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			16.22410		16.22140		0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.23420		16.23330		0.0000		12,354,226.20	761	199,646
£ / R	On	30/04/2018	Foreign Exchange Future			16.36880		16.36210		0.0000		0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.50660		16.50080		0.0000		19,939,972.80	1,208	12,967
£ / R	On	17/09/2018	Foreign Exchange Future			16.76340		16.75800		0.0000		0.00	0	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.01110		17.00840		0.0000		0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.28220		17.28080		0.0000		0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.53900		17.53810		0.0000		0.00	0	3,115
<b>Total £ / R Future</b>												<b>32,294,199.00</b>	<b>1,969</b>	<b>231,303</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			3,050.52540	3,044.027	52.12	0.9999	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			0.02540	0.027	52.12	0.0001	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,829.67920	2,828.869	30.72	0.9915	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			1.07920	2.969	30.72	0.0085	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			30.56170	75.403	23.88	0.1585	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			1,017.26170	1,061.203	23.88	0.8415	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			29.94620	74.142	23.90	0.1563	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			1,026.64620	1,069.942	23.90	0.8437	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			31.19120	76.684	23.86	0.1607	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			1,007.89120	1,052.484	23.86	0.8393	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			48.70840	108.050	23.41	0.2140	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			815.40840	873.849	23.41	0.7860	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,907.15770	3,908.446	35.29	0.9939	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.45770	2.646	35.29	0.0061	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,768.18360	2,770.717	28.94	0.9872	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			1.48360	4.917	28.94	0.0128	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			1,025.39020	1,127.270	21.60	0.7007	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			157.49020	266.070	21.60	0.2993	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,571.02500	1,699.579	21.89	0.7268	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			23.75720	59.962	24.21	0.0652	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			180.30680	314.297	21.91	0.2719	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,579.50680	1,707.697	21.91	0.7281	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			178.80390	312.426	21.92	0.2705	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,588.00390	1,715.826	21.92	0.7295	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			181.82500	316.179	21.89	0.2732	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			0.00000	16,306.600	27.43	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.43	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			251.89410	399.461	21.31	0.3314	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,251.09410	1,392.860	21.31	0.6686	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,922.95720	3,953.362	24.21	0.9348	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			334.41040	502.118	20.92	0.3203	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,826.41040	1,988.718	20.92	0.6797	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			332.50910	499.978	20.93	0.3192	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,834.50910	1,996.579	20.93	0.6808	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			336.32280	504.267	20.90	0.3215	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,818.32280	1,980.867	20.90	0.6785	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			576.99160	766.821	19.85	0.3957	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,678.59160	1,865.721	19.85	0.6043	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			574.36870	764.119	19.86	0.3945	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,685.96870	1,873.019	19.86	0.6055	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			571.75780	761.420	19.87	0.3934	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,693.35780	1,880.320	19.87	0.6066	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			752.73120	963.564	19.39	0.4266	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,761.93120	1,971.364	19.39	0.5734	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			749.84630	960.677	19.40	0.4256	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,769.04630	1,978.477	19.40	0.5744	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			746.97250	957.792	19.41	0.4246	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,776.17250	1,985.592	19.41	0.5754	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			845.97210	1,091.242	19.25	0.4341	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,937.87210	2,182.242	19.25	0.5659	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			843.09020	1,088.373	19.25	0.4332	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,944.99020	2,189.373	19.25	0.5668	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			848.87190	1,094.119	19.24	0.4350	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,930.77190	2,175.119	19.24	0.5650	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>32,294,199.00</b>	<b>1,969</b>	<b>234,803</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10875		0.10879			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11084		0.11085			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11290		0.11291			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12201		0.12205			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			6.60300	4.808	20.54	0.0242	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,128.00300	1,129.608	20.54	0.9758	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.68460	0.412	25.75	0.0021	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,122.08460	2,125.212	25.75	0.9979	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			123.99090	109.041	15.66	0.3879	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			245.39090	233.841	15.66	0.6121	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			65.40940	55.772	21.12	0.0960	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,980.90940	1,971.472	21.12	0.9040	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			12.49590	15.261	21.81	0.0306	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,927.99590	2,930.961	21.81	0.9694	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			173.60720	162.854	19.26	0.2448	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,089.10720	1,078.554	19.26	0.7552	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			189.45580	174.206	20.34	0.1964	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,898.55580	1,884.606	20.34	0.8036	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			122.95050	104.981	22.83	0.1193	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,832.05050	2,815.381	22.83	0.8807	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			361.65160	347.318	18.52	0.3546	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,070.75160	1,057.718	18.52	0.6454	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			805.91710	789.195	20.05	0.4350	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,600.91710	1,588.195	20.05	0.5650	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			579.89440	623.507	22.53	0.3416	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,374.89440	2,422.507	22.53	0.6584	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,140.81180	1,128.055	18.68	0.5732	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			935.81180	927.055	18.68	0.4268	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			14.26220		14.23740			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.30170		14.28270			0.0000	757,990.10	53	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.31240		14.29470			0.0000	56,104,608.00	3,920	120,276
€ / R	On	29/03/2018	Foreign Exchange Future			14.33640		14.32560			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.37790		14.36650			0.0000	0.00	0	107

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/04/2018	Foreign Exchange Future			14.44870		14.42610			0.0000	86,692.20	6	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.59450		14.57190			0.0000	13,310,184.00	912	25,747
€ / R	On	17/09/2018	Foreign Exchange Future			14.87070		14.84840			0.0000	0.00	0	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.14150		15.12100			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.43140		15.41110			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.67770		15.66000			0.0000	0.00	0	3,542
<b>Total € / R Future</b>												<b>70,259,474.30</b>	<b>4,891</b>	<b>199,585</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			2,172.62360	2,147.800	35.29	1.0000	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.02360	0.000	35.29	0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,727.53170	2,708.393	24.14	0.9995	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.23170	0.093	24.14	0.0005	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,297.52510	1,313.833	16.63	0.9925	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			2.82510	1.433	16.63	0.0075	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			76.44700	68.781	13.21	0.2562	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			401.74700	376.381	13.21	0.7438	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			122.53820	115.876	12.80	0.3835	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			277.83820	253.477	12.80	0.6165	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			72.52960	61.126	12.89	0.2330	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			367.22960	373.526	12.89	0.7670	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,705.83310	2,687.882	23.53	0.9987	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.53310	0.282	23.53	0.0013	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1.27780	0.808	20.91	0.0037	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			2,096.57780	2,078.408	20.91	0.9963	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			21.46030	16.424	14.39	0.0752	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			776.76030	754.024	14.39	0.9248	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			18.87630	14.375	14.66	0.0661	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			824.17630	801.975	14.66	0.9339	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,206.37250	2,188.256	21.38	0.9970	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1.07250	0.656	21.38	0.0030	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			37.59520	30.865	13.79	0.1317	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			602.89520	578.465	13.79	0.8683	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			36.46900	29.811	13.81	0.1278	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			611.76900	587.411	13.81	0.8722	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			38.75490	31.953	13.77	0.1356	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			594.05490	569.553	13.77	0.8644	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,885.33100	2,874.323	22.23	0.9973	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.93100	0.723	22.23	0.0027	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			103.95940	96.509	13.89	0.2415	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			627.45940	608.609	13.89	0.7585	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			910.10000	883.025	14.47	0.8042	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			96.20000	91.725	14.47	0.1958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			1,103.68200	1,077.760	14.73	0.7595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			169.00560	165.713	14.70	0.2449	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			1,087.10560	1,061.213	14.70	0.7551	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			172.94560	157.251	12.03	0.2589	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	Call			1,592.04190	1,612.778	12.44	0.9567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			20.14190	18.278	12.44	0.0433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			167.28480	163.977	14.72	0.2427	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,095.38480	1,069.477	14.72	0.7573	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			165.58200	162.260	14.73	0.2405	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			264.75030	246.069	12.38	0.3510	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			100.95900	97.373	15.61	0.1538	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,529.05900	1,502.873	15.61	0.8462	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,204.60680	1,178.527	14.95	0.7842	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			146.50680	143.027	14.95	0.2158	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			734.84560	741.751	12.03	0.7411	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			159.94610	144.803	11.97	0.2443	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			59.02060	58.156	16.09	0.0983	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,927.12060	1,903.656	16.09	0.9017	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,131.89830	1,147.133	11.83	0.8893	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			59.99830	52.633	11.83	0.1107	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			586.65030	590.569	12.38	0.6490	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			101.42200	91.035	11.80	0.1725	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			215.87030	212.699	14.24	0.3024	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			893.97030	868.199	14.24	0.6976	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			7,058.71400	7,035.997	22.56	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.61400	0.496	22.56	0.0010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			761.84610	769.303	11.97	0.7557	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,980.48230	5,957.518	22.56	0.9963	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.38230	2.018	22.56	0.0037	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			4,054.03440	4,028.890	21.15	0.9781	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			15.93440	13.390	21.15	0.0219	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			923.32200	935.535	11.80	0.8275	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			267.93480	264.628	14.96	0.2742	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,419.53480	1,393.928	14.96	0.7258	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,783.70140	6,761.795	18.51	0.9959	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,438.26240	1,451.624	11.59	0.8774	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			89.86240	80.924	11.59	0.1226	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			898.45140	905.501	12.46	0.6934	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			300.05140	284.801	12.46	0.3066	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			125.47670	121.181	16.33	0.1387	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,070.46550	2,043.952	15.95	0.8279	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			158.86550	154.652	15.95	0.1721	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			296.61900	293.634	14.74	0.2997	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,298.21900	1,272.934	14.74	0.7003	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			124.61930	120.324	16.34	0.1378	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			18.45500	20.719	18.51	0.0276	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.10140	2.495	18.51	0.0041	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,730.05500	4,710.020	18.51	0.9724	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,386.21930	2,359.624	16.34	0.8622	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			123.76570	119.473	16.35	0.1370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,395.36570	2,368.773	16.35	0.8630	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,377.07670	2,350.481	16.33	0.8613	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			172.16370	168.846	16.88	0.1521	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,931.16370	2,907.346	16.88	0.8479	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			171.34190	168.021	16.89	0.1514	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,940.34190	2,916.521	16.89	0.8486	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			170.52170	167.201	16.90	0.1507	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,949.52170	2,925.701	16.90	0.8493	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,364.66100	1,344.434	14.57	0.5907	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			631.44880	631.592	14.55	0.4123	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,350.34880	1,330.192	14.55	0.5877	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			628.60100	628.706	14.56	0.4108	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,357.50100	1,337.306	14.56	0.5892	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			625.76100	625.834	14.57	0.4093	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,849.22590	1,831.128	15.41	0.6294	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			636.88860	636.469	15.42	0.3695	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,856.88860	1,838.769	15.42	0.6305	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			641.58020	641.205	15.40	0.3718	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,841.58020	1,823.505	15.40	0.6282	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			639.22590	638.828	15.41	0.3706	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>625,857</b>
<b>Total € / R</b>												<b>70,259,474.30</b>	<b>4,891</b>	<b>825,442</b>
AUS / R	On	28/02/2018	Foreign Exchange Future			9.09420		9.04140			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.11080		9.06140			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.11510		9.06660			0.0000	9,115.10	1	10,491
AUS / R	On	18/06/2018	Foreign Exchange Future			9.23460		9.18250			0.0000	0.00	0	5,422
AUS / R	On	17/09/2018	Foreign Exchange Future			9.34870		9.29570			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.45780		9.40500			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			9.68720		9.63350			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>9,115.10</b>	<b>1</b>	<b>27,175</b>
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,508.61010	1,455.800	36.57	1.0000	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.01010	0.000	36.57	0.0000	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			661.54850	612.323	15.46	0.9728	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			2.94850	3.123	15.46	0.0272	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			925.13260	876.675	17.16	0.9863	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.67180	1.732	17.26	0.0133	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			935.07180	886.631	17.26	0.9867	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.61340	1.661	17.32	0.0128	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			945.01340	896.561	17.32	0.9872	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.73260	1.775	17.16	0.0137	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			19.98260	21.872	14.96	0.0672	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,327.48260	1,277.272	14.96	0.9328	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			19.56730	21.415	14.97	0.0659	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,337.06730	1,286.815	14.97	0.9341	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			19.16080	20.968	14.99	0.0647	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,346.66080	1,296.368	14.99	0.9353	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,859.02610	1,807.624	15.69	0.9228	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			34.30970	35.882	15.71	0.0763	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,868.60970	1,817.182	15.71	0.9237	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			35.14920	36.772	15.67	0.0781	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,849.44920	1,798.072	15.67	0.9219	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			34.72610	36.324	15.69	0.0772	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			60.14160	62.381	16.16	0.1020	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,135.14160	2,084.581	16.16	0.8980	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			59.74430	61.963	16.19	0.1013	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,144.74430	2,094.163	16.19	0.8987	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			60.54140	62.804	16.14	0.1027	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,125.54140	2,075.004	16.14	0.8973	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			203.61280	213.490	14.50	0.2442	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,580.11280	1,536.290	14.50	0.7558	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			202.13670	211.936	14.51	0.2427	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,588.63670	1,544.736	14.51	0.7573	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			205.10420	215.060	14.49	0.2457	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,571.60420	1,527.860	14.49	0.7543	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>9,115.10</b>	<b>1</b>	<b>27,175</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.16170		9.15080			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.29360		9.27990			0.0000	0.00	0	430
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.74190	2.309	18.26	0.0163	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			921.94190	910.609	18.26	0.9837	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.65310	2.226	18.32	0.0157	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			931.85310	920.526	18.32	0.9843	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			2.83420	2.397	18.19	0.0169	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			912.03420	900.696	18.19	0.9831	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			18.29140	17.138	16.29	0.0505	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,558.39140	1,543.538	16.29	0.9495	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			17.95470	16.813	16.31	0.0496	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,568.05470	1,553.213	16.31	0.9504	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			18.63460	17.469	16.27	0.0514	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,548.73460	1,533.869	16.27	0.9486	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.41450		12.41330			0.0000	0.00	0	1,215

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Future			12.67200		12.66660			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			12.92560		12.92090			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.95290		13.94290			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1.72390	1.364	21.77	0.0066	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,738.42390	1,736.864	21.77	0.9934	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.69000	1.337	21.83	0.0064	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,748.39000	1,746.837	21.83	0.9936	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.75850	1.392	21.72	0.0067	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,728.45850	1,726.892	21.72	0.9933	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			42.06470	40.391	16.88	0.0783	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,905.46470	1,898.391	16.88	0.9217	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			41.62420	39.992	16.91	0.0776	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,915.02420	1,907.991	16.91	0.9224	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			41.18790	39.597	16.93	0.0768	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,924.58790	1,917.597	16.93	0.9232	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			91.69850	87.835	16.38	0.1192	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,210.79850	2,202.235	16.38	0.8808	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			90.96470	87.093	16.39	0.1183	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,220.06470	2,211.493	16.39	0.8817	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			92.43690	88.586	16.37	0.1201	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,201.53690	2,192.986	16.37	0.8799	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			638.85020	646.762	15.12	0.4110	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,415.95020	1,413.862	15.12	0.5890	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			636.29080	644.164	15.13	0.4097	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,423.39080	1,421.264	15.13	0.5903	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			633.73820	641.573	15.15	0.4083	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,430.83820	1,428.673	15.15	0.5917	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			1.83870		1.83180			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.85260		1.84500			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.86550		1.85790			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.90510		1.89610			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			21.94840	21.857	14.12	0.0787	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			1,003.94840	934.857	14.12	0.9213	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			16.64590	16.411	14.30	0.0610	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,098.64590	1,029.411	14.30	0.9390	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			28.80060	28.973	13.94	0.1008	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			910.80060	841.973	13.94	0.8992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			120.28360	123.583	15.00	0.1587	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,870.28360	1,797.583	15.00	0.8413	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			110.20490	113.116	15.12	0.1468	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,960.20490	1,887.116	15.12	0.8532	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			131.30540	135.042	14.88	0.1715	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,781.30540	1,709.042	14.88	0.8285	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,879.27050	2,806.703	16.07	0.8523	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			150.04420	153.213	16.18	0.1406	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,971.04420	2,898.213	16.18	0.8594	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			142.30080	145.227	16.28	0.1339	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			3,063.30080	2,990.227	16.28	0.8661	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			158.27050	161.703	16.07	0.1477	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			921.21570	949.361	14.63	0.4411	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,760.21570	1,698.361	14.63	0.5589	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			890.14920	916.852	14.69	0.4297	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,829.14920	1,765.852	14.69	0.5703	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			953.36180	982.972	14.58	0.4527	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,692.36180	1,631.972	14.58	0.5473	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			1.93970		1.93670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.97940		1.97590			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.01780		2.01450			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21630		2.21080			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			7.77220	5.765	23.12	0.0153	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,540.77220	2,508.765	23.12	0.9847	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			9.79110	7.864	22.62	0.0206	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,342.79110	2,310.864	22.62	0.9794	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			8.71120	6.728	22.87	0.0178	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,441.71120	2,409.728	22.87	0.9822	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			117.21540	109.102	16.64	0.1252	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,458.21540	2,415.102	16.64	0.8748	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			109.27690	102.930	16.83	0.1183	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,550.27690	2,508.930	16.83	0.8817	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			101.91560	97.205	17.02	0.1118	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,642.91560	2,603.205	17.02	0.8882	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			163.56290	159.532	17.18	0.1301	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,518.56290	3,481.532	17.18	0.8699	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			155.22800	151.138	17.23	0.1241	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,610.22800	3,573.138	17.23	0.8759	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			147.33070	143.193	17.29	0.1184	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,702.33070	3,665.193	17.29	0.8816	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			1,245.26460	1,219.424	14.95	0.4066	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,846.23450	1,877.388	14.82	0.6149	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,138.23450	1,114.388	14.82	0.3851	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,799.15890	1,829.320	14.89	0.6041	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,191.15890	1,166.320	14.89	0.3959	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,753.26460	1,782.424	14.95	0.5934	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			1.48570		1.48480			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.50830		1.50690			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.52900		1.52750			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.64170		1.63950			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			0.78480	0.534	22.96	0.0022	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,552.78480	2,543.534	22.96	0.9978	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.68640	0.457	23.38	0.0019	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,652.68640	2,643.457	23.38	0.9981	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.90220	0.627	22.55	0.0027	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,452.90220	2,443.627	22.55	0.9973	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			46.05810	43.228	18.06	0.0677	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,577.05810	2,560.228	18.06	0.9323	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			42.19040	39.512	18.21	0.0623	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,673.19040	2,656.512	18.21	0.9377	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			50.32320	47.334	17.90	0.0737	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,481.32320	2,464.334	17.90	0.9263	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			84.59110	82.432	17.80	0.0920	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,209.59110	3,192.432	17.80	0.9080	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			79.23340	77.148	17.89	0.0867	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,304.23340	3,287.148	17.89	0.9133	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			74.40030	72.335	17.99	0.0817	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,399.40030	3,382.335	17.99	0.9183	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			766.74100	768.898	16.52	0.3913	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,971.74100	1,951.898	16.52	0.6087	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			742.24870	744.043	16.62	0.3809	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			2,047.24870	2,027.043	16.62	0.6191	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			792.19460	794.728	16.43	0.4020	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,897.19460	1,877.728	16.43	0.5980	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			0.11380		0.11350			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11330		0.11300			0.0000	0.00	0	1,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	17/09/2018	Foreign Exchange Future			0.11240		0.11220			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.10940		0.11040			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.49150		1.48440			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.51600		1.50850			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.53980		1.53190			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61080		1.60350			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			8.49240		8.44550			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.59760		8.54760			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.69870		8.64840			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.31190		9.25360			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			1.42920	1.448	19.24	0.0110	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			1,005.92920	959.048	19.24	0.9890	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.38360	1.396	19.31	0.0106	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			1,015.88360	968.996	19.31	0.9894	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.47670	1.502	19.17	0.0114	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			995.97670	949.102	19.17	0.9886	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			19.70720	22.027	15.90	0.0683	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,312.10720	1,264.427	15.90	0.9317	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			19.26090	21.534	15.91	0.0670	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,321.66090	1,273.934	15.91	0.9330	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			20.16330	22.531	15.89	0.0697	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,302.56330	1,254.931	15.89	0.9303	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			69.28800	73.711	15.94	0.1459	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,350.88800	1,305.011	15.94	0.8541	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			68.40580	72.766	15.96	0.1443	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,360.00580	1,314.065	15.96	0.8557	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			70.18220	74.669	15.92	0.1476	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,341.78220	1,295.969	15.92	0.8524	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			1,033.39640	992.763	14.92	0.6108	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			374.43230	391.958	14.94	0.3871	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			1,040.83230	1,000.059	14.94	0.6129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			371.89100	389.278	14.95	0.3850	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			1,048.29100	1,007.378	14.95	0.6150	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			376.99640	394.663	14.92	0.3892	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 NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/03/2018 Foreign Exchange Future			1.22440		1.22520			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.23560		1.23490			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.24310		1.24390			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.32520		1.32380			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			748.00000	756.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			848.00000	856.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.32	Put			948.00000	956.000		1.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Option	1.32	Put			851.00000	844.000		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			951.00000	944.000		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			751.00000	744.000		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			1,261.00000	1,269.000		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			1,361.00000	1,369.000		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			1,161.00000	1,169.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			38.00000	52.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			62.00000	48.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			138.00000	152.000		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			1.39740		1.39830			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.40290		1.40380			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.40830		1.40920			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			1.23200		1.23130			0.0000	0.00	0	190

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24040		1.23970			0.0000	0.00	0	25
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24930		1.24860			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>215</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>215</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.19520	0.10837	9.19240			0.0000	0.00	0	6,000
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		9.02180	0.10837	9.02160			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.85770	0.10837	8.85670			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10837	3,109.86330	3,045.982	15.18	0.7944	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10837	485.86330	393.982	15.18	0.2056	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10837	3,034.14090	2,968.043	15.18	0.7856	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10837	510.14090	416.043	15.18	0.2144	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10837	3,186.46170	3,124.822	15.18	0.8031	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10837	462.46170	372.822	15.18	0.1969	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Put	0.10837	912.23860	793.461	15.18	0.3465	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Call	0.10837	2,136.23860	2,045.461	15.18	0.6535	0.00	0	11,700
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10837	5,427.11610	5,383.019	16.69	0.6875	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10837	1,811.11610	1,765.019	16.69	0.3125	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10837	4,052.07430	4,003.130	16.69	0.5814	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10837	2,736.07430	2,685.130	16.69	0.4186	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10837	5,362.21580	5,317.839	16.69	0.6831	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10837	1,846.21580	1,799.839	16.69	0.3169	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10837	5,297.77210	5,253.121	16.69	0.6787	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10837	1,881.77210	1,835.121	16.69	0.3213	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10837	5,694.30860	5,626.257	16.68	0.6106	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10837	3,327.30860	3,249.257	16.68	0.3894	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10837	5,807.00960	5,739.423	16.68	0.6177	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10837	3,240.00960	3,162.423	16.68	0.3823	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.10837	5,750.47840	5,682.657	16.68	0.6142	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.10837	3,283.47840	3,205.657	16.68	0.3858	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>0.00</b>	<b>0</b>	<b>18,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,440.45000		21,406.59000			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			8.81830		8.78520			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			8.94940		8.91280			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.07420		9.03790			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.76480		9.72200			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			0.69050	0.566	19.26	0.0045	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,175.49050	1,142.266	19.26	0.9955	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.66930	0.545	19.32	0.0043	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,185.46930	1,152.245	19.32	0.9957	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.71250	0.588	19.20	0.0047	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,165.51250	1,132.288	19.20	0.9953	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			25.50880	26.765	15.16	0.0810	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,212.70880	1,177.365	15.16	0.9190	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			24.99900	26.256	15.18	0.0796	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,222.19900	1,186.856	15.18	0.9204	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			26.02990	27.286	15.14	0.0825	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,203.22990	1,167.886	15.14	0.9175	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			100.30130	103.464	14.49	0.1990	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			1,062.40130	1,029.264	14.49	0.8010	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			98.96800	102.069	14.51	0.1968	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			1,071.06800	1,037.869	14.51	0.8032	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			101.65280	104.878	14.47	0.2014	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			1,053.75280	1,020.678	14.47	0.7986	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			491.46560	506.854	13.68	0.4727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			759.46560	732.054	13.68	0.5273	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			488.12400	503.364	13.69	0.4702	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			766.12400	738.564	13.69	0.5298	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			484.80620	499.903	13.70	0.4677	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			772.80620	745.103	13.70	0.5323	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			3.05250		3.04280			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.01200		3.00100			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96920		2.95830			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.93190		2.92990			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			0.03990	0.040	19.17	0.0010	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			477.23990	467.540	19.17	0.9990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.03420	0.035	19.28	0.0009	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			487.23420	477.535	19.28	0.9991	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.04650	0.047	19.05	0.0012	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			467.24650	457.547	19.05	0.9988	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.99720	1.917	16.66	0.0194	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			660.99720	649.917	16.66	0.9806	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.96280	1.883	16.81	0.0190	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			670.96280	659.883	16.81	0.9810	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.03330	1.952	16.51	0.0199	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			651.03330	639.952	16.51	0.9801	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			16.41620	16.840	13.50	0.1195	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			418.11620	407.640	13.50	0.8805	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			15.59990	16.000	13.54	0.1144	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			427.29990	416.800	13.54	0.8856	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			17.27410	17.723	13.47	0.1249	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			408.97410	398.523	13.47	0.8751	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			40.98190	40.367	15.22	0.1624	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			641.08190	638.467	15.22	0.8376	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			40.02810	39.419	15.25	0.1590	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			650.12810	647.519	15.25	0.8410	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			41.96010	41.340	15.19	0.1658	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			632.06010	629.440	15.19	0.8342	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			1.18390		1.16870			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.17340		1.15260			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17210		1.13460			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>1 078 795 636.40</b>	<b>90,621</b>	<b>1,584,400</b>
<b>Total Options</b>												<b>100 578 240.40</b>	<b>228,000</b>	<b>4,106,405</b>
<b>Grand Total:</b>												<b>1,179,373,876.80</b>	<b>318,621</b>	<b>5,690,805</b>