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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2018 Foreign Exchange Future			11.90500		11.86500			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.90500		11.87420			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.91230		11.88130			0.0000	233,004,588.00	19,560	785,857
\$ / R On 22/03/2018 Foreign Exchange Future			11.91750		11.88650			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.92790		11.89700			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.92970		11.89880			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.94360		11.91270			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.96060		11.92960			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.97380		11.94280			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.97540		11.94440			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.98360		11.95270			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.98690		11.95600			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.99510		11.96430			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.99840		11.96760			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.00170		11.97070			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.00660		11.97550			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.00820		11.97710			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.01300		11.98190			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.03360		12.00260			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.06210		12.03120			0.0000	36,861,777.60	3,056	344,387
\$ / R On 29/06/2018 Foreign Exchange Future			12.07950		12.04850			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			12.08430		12.05320			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.09060		12.05960			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.11270		12.08160			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.11910		12.08790			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.12070		12.08950			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.13010		12.09900			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.14120		12.11000			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.15070		12.11950			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.17920		12.14790			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.20580		12.17440			0.0000	0.00	0	38,389
\$ / R	On	28/09/2018	Foreign Exchange Future			12.22270		12.19130			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.26420		12.23270			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.27030		12.23880			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.27340		12.24190			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.28110		12.24950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.29330		12.26180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.29790		12.26640			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.31940		12.28790			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.33630		12.30470			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.34090		12.30920			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.36650		12.33460			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.43270		12.40040			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.48250		12.44990			0.0000	37,447.50	3	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.61620		12.58380			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.89280		12.86080			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.19870		13.16740			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.28330		13.25170			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.37160		13.33970			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>269,903,813.10</b>	<b>22,619</b>	<b>1,389,424</b>
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			27.67550	11.489	18.67	0.1810	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			92.67550	116.489	18.67	0.8190	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			195.29360	152.028	19.48	0.8815	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			10.29360	7.028	19.48	0.1185	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,455.81930	2,425.013	35.54	0.9999	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.01930	0.013	35.54	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00080	0.001	48.89	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,618.70080	5,587.701	48.89	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00080	0.001	48.89	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,628.70080	5,597.701	48.89	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00090	0.001	48.89	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			11.96820	9.401	15.34	0.0668	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			252.06060	276.563	14.43	0.7975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			40.76060	34.263	14.43	0.2025	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			3.79490	4.823	16.55	0.0359	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			158.26620	178.938	13.90	0.6571	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	11.80	Put			76.96620	66.638	13.90	0.3429	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			244.21180	268.462	14.39	0.7884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			42.91180	36.162	14.39	0.2116	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			443.26820	471.701	15.34	0.9332	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			96.34010	84.230	13.69	0.4081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			309.42690	335.499	14.72	0.8537	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			28.12690	23.199	14.72	0.1463	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			213.79580	236.967	14.23	0.7490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			52.49580	44.667	14.23	0.2510	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			672.49490	642.523	16.55	0.9641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			16.04620	12.828	15.13	0.0879	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			24.06490	29.488	14.80	0.1798	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			342.76490	317.188	14.80	0.8202	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			69.59800	80.177	13.88	0.3983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			178.29800	157.877	13.88	0.6017	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			127.64010	146.530	13.69	0.5919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			1.00390	1.162	20.02	0.0085	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02580	0.024	48.89	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,508.72580	4,477.724	48.89	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			593.91810	564.691	15.98	0.9490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			5.21810	6.991	15.98	0.0510	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			397.34620	425.128	15.13	0.9121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			820.89310	790.404	17.85	0.9799	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,468.91670	1,437.976	22.69	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.21670	0.276	22.69	0.0020	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			72.88950	83.781	13.83	0.4114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			171.58950	151.481	13.83	0.5886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,069.70390	1,038.862	20.02	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.02960	0.021	30.09	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,778.76480	1,747.788	24.39	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.06480	0.088	24.39	0.0007	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			870.55190	839.957	18.28	0.9832	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			1.85190	2.257	18.28	0.0168	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			2.19310	2.704	17.85	0.0201	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,638.81030	1,607.846	23.62	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			34.91720	41.773	14.49	0.2397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			283.61720	259.473	14.49	0.7603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			18.26630	22.821	15.02	0.1447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			386.96630	360.521	15.02	0.8553	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,538.72960	2,507.721	30.09	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.04030	0.057	25.11	0.0004	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.24490	0.310	22.53	0.0023	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,438.94490	1,408.010	22.53	0.9977	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.40320	0.498	21.87	0.0036	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,319.10320	1,288.198	21.87	0.9964	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.11030	0.146	23.62	0.0011	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		0.01830	0.027	26.37	0.0002	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		0.05190	0.072	24.72	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,838.75190	1,807.772	24.72	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call		0.38660	0.479	21.92	0.0035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put		1,329.08660	1,298.179	21.92	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		1,908.74030	1,877.757	25.11	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		0.05840	0.043	33.38	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,818.75590	1,787.777	24.61	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		0.05590	0.077	24.61	0.0006	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		2,658.74730	2,627.734	32.28	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		0.04730	0.034	32.28	0.0002	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		2,138.71830	2,107.727	26.37	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		1,958.73380	1,927.748	25.38	0.9996	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		0.02310	0.034	25.98	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		2,068.72310	2,037.734	25.98	0.9997	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		2,238.71320	2,207.720	26.92	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		0.01320	0.020	26.92	0.0002	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,718.75840	2,687.743	33.38	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		940.17780	909.470	18.89	0.9869	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		0.02470	0.036	25.88	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		2,048.72470	2,017.736	25.88	0.9997	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,368.71340	2,337.714	27.63	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		0.01340	0.014	27.63	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		0.03380	0.048	25.38	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		0.01550	0.024	26.64	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,688.75260	2,657.738	32.83	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		0.05260	0.038	32.83	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		0.02840	0.041	25.66	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		2,008.72840	1,977.741	25.66	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		1.47780	1.770	18.89	0.0131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		2,908.80560	2,877.779	36.85	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		0.07590	0.056	34.84	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,798.77590	2,767.756	34.84	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		0.02090	0.031	26.15	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		2,098.72090	2,067.731	26.15	0.9998	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		2,188.71550	2,157.724	26.64	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,278.71160	2,247.718	27.14	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,808.88960	3,777.881	48.89	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		0.18960	0.181	48.89	0.0007	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		0.01150	0.015	27.47	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,338.71150	2,307.715	27.47	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		0.10560	0.079	36.85	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,608.73920	2,577.728	31.37	0.9998	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,638.74390	2,607.732	31.92	0.9998	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		0.04390	0.032	31.92	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,688.96290	3,657.953	48.89	0.9991	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.26290	0.253	48.89	0.0009	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01160	0.018	27.14	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.04830	0.067	24.83	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,868.79400	2,837.770	36.12	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.09400	0.070	36.12	0.0004	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,558.73220	2,527.723	30.46	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.03220	0.023	30.46	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.03920	0.028	31.37	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.14210	0.107	38.86	0.0005	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01660	0.025	26.53	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,168.71660	2,137.725	26.53	0.9998	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01030	0.016	27.36	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,318.71030	2,287.716	27.36	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,858.74830	1,827.767	24.83	0.9995	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.16130	0.122	39.77	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1.03270	1.199	19.93	0.0088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,059.73270	1,028.899	19.93	0.9912	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.04070	0.029	31.55	0.0002	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,618.74070	2,587.729	31.55	0.9998	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,018.84210	2,987.807	38.86	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,339.07070	1,308.160	21.98	0.9966	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			3.51460	4.451	16.72	0.0331	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			692.21460	662.151	16.72	0.9669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			9.70910	12.752	15.50	0.0873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			488.40910	460.452	15.50	0.9127	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,068.86130	3,037.822	39.77	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.18210	0.138	40.68	0.0006	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,568.73350	2,537.724	30.64	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.03350	0.024	30.64	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,878.74490	1,847.763	24.94	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.04490	0.063	24.94	0.0005	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.37070	0.460	21.98	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.31880	0.245	45.43	0.0010	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,118.71950	2,087.729	26.26	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01950	0.029	26.26	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.08120	0.109	24.06	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,718.78120	1,687.809	24.06	0.9992	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,118.88210	3,087.838	40.68	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.05040	0.047	48.89	0.0002	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			7.65710	10.267	15.67	0.0720	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			526.35710	497.967	15.67	0.9280	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,978.82800	2,947.796	38.13	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.12800	0.096	38.13	0.0005	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,379.01880	3,347.945	45.43	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,028.72650	1,997.738	25.77	0.9997	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01090	0.017	27.25	0.0001	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,298.71090	2,267.717	27.25	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,618.81920	1,587.857	23.52	0.9988	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		0.11920	0.157	23.52	0.0012	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,278.75040	4,247.747	48.89	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.07980	0.075	48.89	0.0003	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,619.01750	3,588.006	48.89	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.31750	0.306	48.89	0.0011	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.17710	0.228	22.97	0.0017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,518.87710	1,487.928	22.97	0.9983	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.02650	0.038	25.77	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,189.40280	1,158.515	21.06	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		4.62070	5.922	16.11	0.0439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		623.32070	593.622	16.11	0.9561	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		66.42590	76.699	13.92	0.3854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		185.12590	164.399	13.92	0.6146	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		4,118.77980	4,087.775	48.89	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		0.14590	0.110	39.04	0.0005	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,228.93380	3,197.878	42.69	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.23380	0.178	42.69	0.0008	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		0.32700	0.408	22.14	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,369.02700	1,338.108	22.14	0.9970	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		0.70280	0.815	21.06	0.0059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		0.26590	0.335	22.42	0.0025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		0.87450	0.999	20.45	0.0073	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		1,119.57450	1,088.699	20.45	0.9927	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,868.86070	3,837.853	48.89	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		0.16070	0.153	48.89	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		3,028.84590	2,997.810	39.04	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,608.70090	5,577.701	48.89	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,579.05340	3,548.041	48.89	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		0.35340	0.341	48.89	0.0012	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		0.19190	0.246	22.86	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,498.89190	1,467.946	22.86	0.9982	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,418.96590	1,388.035	22.42	0.9975	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		197.17460	178.008	14.20	0.5926	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		83.67460	95.508	14.20	0.4074	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put		119.25140	107.188	13.94	0.4365	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call		135.75140	154.688	13.94	0.5635	0.00	0	15,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put		130.91520	115.925	13.66	0.4126	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call		177.91520	193.825	13.66	0.5874	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put		78.57070	67.186	13.46	0.2830	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call		255.57070	275.086	13.46	0.7170	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put		60.12110	50.376	13.36	0.2290	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call		297.12110	318.276	13.36	0.7710	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		1,105.07650	1,074.656	17.79	0.9768	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		3.87650	4.356	17.79	0.0232	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			234.55080	252.374	13.48	0.6770	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			95.75080	82.674	13.48	0.3230	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			144.12850	127.954	13.70	0.4329	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			172.92850	187.654	13.70	0.5671	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			253.48190	272.165	13.42	0.7056	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			84.68190	72.465	13.42	0.2944	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			125.10960	110.045	13.62	0.3923	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			193.90960	209.745	13.62	0.6077	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,701.31660	2,670.421	25.84	0.9994	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.11660	0.121	25.84	0.0006	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			238.66700	215.674	13.83	0.5404	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			151.36700	159.274	13.83	0.4596	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			64.61610	52.649	12.82	0.2113	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			367.31610	386.249	12.82	0.7887	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			399.70360	373.484	14.43	0.6606	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			119.30360	124.084	14.43	0.3394	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,348.67540	2,317.626	19.14	0.9945	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			1.47540	1.427	19.14	0.0055	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,056.91300	3,025.887	23.20	0.9958	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.31300	1.287	23.20	0.0042	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,866.38360	3,835.371	26.61	0.9977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.78360	0.771	26.61	0.0023	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,853.74990	1,822.807	18.00	0.9785	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			6.44990	6.407	18.00	0.0215	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,708.57190	3,677.646	25.64	0.9964	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.27190	1.246	25.64	0.0036	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,278.89690	3,247.962	23.80	0.9953	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.59690	1.562	23.80	0.0047	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			342.39430	319.470	14.05	0.5611	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			195.09430	203.070	14.05	0.4389	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			388.80050	405.085	13.15	0.6925	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			136.10050	121.485	13.15	0.3075	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			532.65480	553.282	12.83	0.8043	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			76.65480	66.382	12.83	0.1957	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			180.50380	164.148	13.38	0.3713	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			336.50380	351.048	13.38	0.6287	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			643.50950	615.928	15.30	0.7505	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			99.50950	102.828	15.30	0.2495	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			288.70130	267.828	13.68	0.4919	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			253.00130	262.928	13.68	0.5081	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			8.60780	8.779	17.80	0.0268	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,901.00780	1,870.379	17.80	0.9732	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,664.21030	3,633.450	24.42	0.9950	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.81030	1.850	24.42	0.0050	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			848.90100	820.513	15.89	0.8115	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			76.50100	78.913	15.89	0.1885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,432.48130	2,401.222	18.29	0.9904	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			3.18130	2.922	18.29	0.0096	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,786.12520	3,755.052	23.80	0.9956	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.62520	1.652	23.80	0.0044	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,527.86960	2,496.506	18.57	0.9901	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			3.36960	3.106	18.57	0.0099	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			83.93200	86.444	15.83	0.1971	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			858.43200	829.844	15.83	0.8029	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,327.15460	2,296.074	17.97	0.9866	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			4.25460	4.274	17.97	0.0134	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			427.57840	403.473	14.29	0.5894	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			204.67840	211.673	14.29	0.4106	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,090.16320	1,118.523	12.84	0.9620	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			13.06320	10.323	12.84	0.0380	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			434.70630	451.125	13.20	0.6861	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			157.60630	142.925	13.20	0.3139	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			305.30560	284.848	13.79	0.4808	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			287.20560	297.848	13.79	0.5192	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,822.09610	1,791.555	17.78	0.9410	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			24.69610	25.155	17.78	0.0590	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,888.72700	3,857.665	21.09	0.9965	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.32700	1.265	21.09	0.0035	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,430.22740	3,399.044	20.67	0.9930	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.82740	2.644	20.67	0.0070	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			49.16890	49.894	17.42	0.0987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,657.96890	1,627.794	17.42	0.9013	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			103.65040	105.268	16.27	0.1915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,122.45040	1,093.168	16.27	0.8085	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,349.53130	4,318.521	19.51	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.73130	0.621	19.51	0.0018	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,062.38950	1,088.381	12.29	0.9267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			31.18950	26.281	12.29	0.0733	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			110.15310	111.903	16.15	0.2020	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,078.95310	1,049.803	16.15	0.7980	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,085.45280	3,054.263	19.22	0.9849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			6.65280	6.363	19.22	0.0151	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			115.66350	117.530	16.06	0.2109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,044.46350	1,015.430	16.06	0.7891	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,115.15910	3,083.960	19.23	0.9855	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			6.35910	6.060	19.23	0.0145	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			203.13990	207.190	14.96	0.3404	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			671.93990	645.090	14.96	0.6596	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,472.49870	3,441.262	19.43	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.69870	3.362	19.43	0.0084	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			45.52390	46.201	17.53	0.0921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,714.32390	1,684.101	17.53	0.9079	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	12.00	Call			371.73430	381.025	13.76	0.5427	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			340.53430	318.925	13.76	0.4573	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,789.23810	2,758.216	19.05	0.9766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			10.43810	10.316	19.05	0.0234	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			659.26630	677.537	12.93	0.7679	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			128.06630	115.437	12.93	0.2321	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			149.68380	152.315	15.57	0.2635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			868.48380	840.215	15.57	0.7365	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,489.35350	4,458.366	19.51	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.55350	0.466	19.51	0.0014	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,690.92250	2,659.997	19.00	0.9729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			12.12250	12.097	19.00	0.0271	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			76.32720	77.442	16.82	0.1459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,345.12720	1,315.342	16.82	0.8541	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,502.33540	3,471.100	19.44	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.53540	3.200	19.44	0.0080	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			89.64760	90.995	16.55	0.1683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,228.44760	1,198.895	16.55	0.8317	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			229.37190	234.183	14.71	0.3759	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			598.17190	572.083	14.71	0.6241	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			60.44060	61.319	17.14	0.1187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,509.24060	1,479.219	17.14	0.8813	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,459.38770	4,428.396	19.51	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.58770	0.496	19.51	0.0014	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			84.42290	85.672	16.66	0.1595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,273.22290	1,243.572	16.66	0.8405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,402.90950	3,371.672	19.39	0.9906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			4.10950	3.772	19.39	0.0094	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			62.02540	62.926	17.10	0.1215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,490.82540	1,460.826	17.10	0.8785	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,129.92520	4,098.870	19.51	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.12520	0.970	19.51	0.0027	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			27.43300	27.899	18.24	0.0581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,096.23300	2,065.799	18.24	0.9419	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,348.89320	5,317.974	19.51	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.09320	0.074	19.51	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			31.09460	31.602	18.06	0.0652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,999.89460	1,969.501	18.06	0.9348	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,248.91540	5,217.992	19.51	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.11540	0.092	19.51	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			38.55760	39.151	17.76	0.0793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,837.35760	1,807.051	17.76	0.9207	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,379.48910	4,348.484	19.51	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.68910	0.584	19.51	0.0017	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,178.93380	5,148.007	19.51	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.13380	0.107	19.51	0.0003	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		38.07060	38.657	17.78	0.0784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,846.87060	1,816.557	17.78	0.9216	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,969.00780	4,938.069	19.51	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.20780	0.169	19.51	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		35.27830	35.833	17.88	0.0731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,904.07830	1,873.733	17.88	0.9269	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		275.04870	281.240	14.34	0.4341	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		493.84870	469.140	14.34	0.5659	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		42.70100	43.343	17.62	0.0870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,761.50100	1,731.243	17.62	0.9130	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,889.04530	4,858.101	19.51	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.24530	0.201	19.51	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		22.77690	23.193	18.50	0.0489	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		2,241.57690	2,211.093	18.50	0.9511	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		271.74930	277.840	14.37	0.4300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		500.54930	475.740	14.37	0.5700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		40.06030	40.671	17.71	0.0821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,808.86030	1,778.570	17.71	0.9179	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,619.22610	4,588.255	19.51	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.42610	0.355	19.51	0.0011	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		39.55240	40.157	17.72	0.0811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,818.35240	1,788.057	17.72	0.9189	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,761.07660	3,729.907	19.51	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		2.27660	2.007	19.51	0.0052	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		2,514.65110	2,483.971	18.90	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		15.85110	16.071	18.90	0.0349	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		58.89720	59.754	17.18	0.1160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		1,527.69720	1,497.654	17.18	0.8840	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		258.92430	264.623	14.47	0.4140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		527.72430	502.523	14.47	0.5860	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		3,273.79800	3,242.569	19.32	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		4.99800	4.669	19.32	0.0114	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		321.53900	329.175	14.02	0.4890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		410.33900	387.075	14.02	0.5110	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		86.47310	87.760	16.62	0.1630	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		1,255.27310	1,225.660	16.62	0.8370	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		3,194.43780	3,163.220	19.28	0.9872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		5.63780	5.320	19.28	0.0128	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		5.38890	5.066	19.29	0.0123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		3,224.18890	3,192.966	19.29	0.9877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		8,518.80010	8,487.900	19.51	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.00010	0.000	19.51	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		2,976.64940	2,945.503	19.16	0.9822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		7.84940	7.603	19.16	0.0178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put		422.73940	399.236	14.07	0.5197	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		313.93940	321.336	14.07	0.4803	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			310.20240	317.482	14.09	0.4760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			429.00240	405.382	14.09	0.5240	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			889.73870	913.001	12.54	0.8753	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			58.53870	50.901	12.54	0.1247	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			487.18870	462.580	14.32	0.5618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			278.38870	284.680	14.32	0.4382	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			500.40500	513.998	13.35	0.6579	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			219.20500	201.898	13.35	0.3421	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,390.33070	1,360.471	16.91	0.8622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			71.53070	72.571	16.91	0.1378	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			419.64790	430.584	13.60	0.5887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			288.44790	268.484	13.60	0.4113	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			88.39220	78.378	12.73	0.1741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			769.59220	790.478	12.73	0.8259	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			113.43690	101.737	12.85	0.2117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			694.63690	713.837	12.85	0.7883	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			489.01110	502.237	13.38	0.6487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			227.81110	210.137	13.38	0.3513	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04770	0.037	19.51	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,658.84770	5,627.937	19.51	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			198.54630	182.161	13.27	0.3193	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			529.74630	544.261	13.27	0.6807	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			416.51820	393.135	14.04	0.5154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			317.71820	325.235	14.04	0.4846	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04670	0.036	19.51	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,668.84670	5,637.936	19.51	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04570	0.035	19.51	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,678.84570	5,647.935	19.51	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,802.57900	1,772.187	17.70	0.9037	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			51.07900	51.687	17.70	0.0963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,053.10980	4,021.924	18.94	0.9963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.60980	1.424	18.94	0.0037	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,575.33040	3,543.983	18.93	0.9915	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.83040	3.483	18.93	0.0085	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,970.36940	1,939.751	17.95	0.9177	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			43.56940	44.051	17.95	0.0823	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			388.68050	397.167	14.00	0.5245	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			399.08050	376.567	14.00	0.4755	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,732.92330	1,702.611	17.51	0.8880	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			62.52330	63.211	17.51	0.1120	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,612.77390	1,582.653	17.29	0.8722	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			72.37390	73.253	17.29	0.1278	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,790.54210	1,760.101	17.54	0.8798	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			72.14210	72.801	17.54	0.1202	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,855.88740	3,824.426	18.13	0.9919	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.78740	3.526	18.13	0.0081	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,153.51280	2,122.690	18.13	0.9130	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			51.41280	51.790	18.13	0.0870	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,637.55210	3,606.024	18.14	0.9886	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			5.45210	5.124	18.14	0.0114	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			39.91130	40.190	18.56	0.0688	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,402.01130	2,371.090	18.56	0.9312	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,247.97940	2,217.125	18.30	0.9195	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			47.47940	47.825	18.30	0.0805	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,784.51910	1,753.967	17.43	0.8684	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			83.51910	84.067	17.43	0.1316	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,224.67220	4,192.734	18.48	0.9936	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.67220	2.834	18.48	0.0064	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,728.76150	3,696.160	18.48	0.9868	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.76150	6.260	18.48	0.0132	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			7.25800	6.359	19.33	0.0126	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			578.15980	552.768	14.55	0.5433	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			368.15980	373.968	14.55	0.4567	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			85.99520	86.510	17.48	0.1319	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,835.99520	1,805.310	17.48	0.8681	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,077.25800	4,045.159	19.33	0.9874	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,546.51460	2,515.536	18.58	0.9268	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			46.01460	46.236	18.58	0.0732	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,770.03870	1,739.385	17.23	0.8375	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			117.93870	118.585	17.23	0.1625	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,431.92620	4,400.368	20.12	0.9836	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			9.82620	9.568	20.12	0.0164	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,920.09310	3,888.457	20.12	0.9717	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			17.99310	17.657	20.12	0.0283	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,988.85840	3,956.700	20.18	0.9664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			23.25840	22.500	20.18	0.0336	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			296.12700	298.991	15.52	0.3448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			971.72700	943.191	15.52	0.6552	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,252.36140	1,274.833	12.67	0.8801	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			77.96140	69.033	12.67	0.1199	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			271.28110	273.620	15.73	0.3202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,056.88110	1,027.821	15.73	0.6798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,015.70580	2,983.193	19.09	0.9309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			50.10580	48.993	19.09	0.0691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			393.17890	397.870	14.86	0.4339	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			718.77890	692.070	14.86	0.5661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			359.49320	363.586	15.06	0.4041	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			795.09320	767.786	15.06	0.5959	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,823.37190	3,791.145	20.18	0.9606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			27.77190	26.945	20.18	0.0394	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,891.42300	3,859.225	20.18	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			25.82300	25.024	20.18	0.0369	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			347.98180	351.879	15.14	0.3937	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			823.58180	796.079	15.14	0.6063	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,631.44970	1,600.951	16.92	0.8016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			155.84970	156.751	16.92	0.1984	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			145.89630	146.637	17.03	0.1873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,701.49630	1,670.837	17.03	0.8127	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,854.57820	4,822.744	20.18	0.9858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			8.97820	8.544	20.18	0.0142	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			198.34840	199.434	16.49	0.2440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,383.94840	1,353.634	16.49	0.7560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,930.36710	3,898.185	20.18	0.9645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			24.76710	23.985	20.18	0.0355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			721.68110	733.369	13.56	0.6684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			297.28110	277.569	13.56	0.3316	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			216.04720	217.312	16.28	0.2630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,291.64720	1,261.512	16.28	0.7370	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,135.45290	4,103.355	20.18	0.9709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			19.85290	19.155	20.18	0.0291	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			666.71320	677.266	13.72	0.6355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			342.31320	321.465	13.72	0.3645	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			590.81680	599.826	13.96	0.5864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			416.41680	394.026	13.96	0.4136	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,333.45260	1,303.170	16.38	0.7458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			207.85260	208.970	16.38	0.2542	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			750.50380	762.793	13.47	0.6847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			276.10380	256.993	13.47	0.3153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			810.85700	824.394	13.31	0.7171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			236.45700	218.594	13.31	0.2829	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			875.57490	891.259	13.20	0.7481	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			201.17490	185.460	13.20	0.2519	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			60.59570	59.844	18.66	0.0834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,746.19570	2,714.044	18.66	0.9166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			60.17690	59.410	18.67	0.0829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,755.77690	2,723.610	18.67	0.9171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			61.01660	60.281	18.64	0.0840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,736.61660	2,704.481	18.64	0.9160	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,760.60940	1,729.968	17.13	0.8116	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			151.90940	152.668	17.13	0.1884	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,623.22790	4,591.561	20.31	0.9782	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			14.52790	14.261	20.31	0.0218	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,084.18090	4,052.467	20.31	0.9640	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			25.48090	25.167	20.31	0.0360	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,371.12730	2,340.108	17.97	0.8632	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			113.82730	114.308	17.97	0.1368	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,903.80070	2,872.474	18.83	0.8998	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			82.60070	82.774	18.83	0.1002	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	31/10/2018	Foreign Exchange Option	13.80	Put			1,752.06990	1,721.915	17.05	0.7836	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			193.96990	195.315	17.05	0.2164	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,798.73190	4,767.040	20.36	0.9720	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			20.63190	20.440	20.36	0.0280	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,262.06570	4,230.395	20.36	0.9565	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			33.96570	33.795	20.36	0.0435	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			191.79260	193.127	17.11	0.2123	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,802.29260	1,772.027	17.11	0.7877	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,587.14790	4,555.390	20.33	0.9651	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.64790	26.490	20.33	0.0349	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			397.18010	377.235	13.93	0.3690	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			746.68010	758.335	13.93	0.6310	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,703.40020	2,671.596	18.40	0.8789	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			105.20020	104.896	18.40	0.1211	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,518.82550	1,542.483	13.04	0.8897	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			82.42550	74.583	13.04	0.1103	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,269.47520	1,240.748	16.13	0.6812	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			315.87520	318.648	16.13	0.3188	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			301.42970	284.077	13.60	0.3018	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			897.82970	911.977	13.60	0.6982	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,744.65820	1,715.515	16.98	0.7607	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			232.55820	234.915	16.98	0.2393	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,045.81010	5,014.380	20.28	0.9696	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.71010	23.780	20.28	0.0304	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,451.57910	4,420.298	20.28	0.9523	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			39.47910	39.698	20.28	0.0477	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,616.79440	1,588.785	16.78	0.7317	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			271.49440	275.085	16.78	0.2683	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,472.13780	3,440.092	19.63	0.9063	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			86.83780	86.392	19.63	0.0937	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,101.44710	1,074.828	15.71	0.6211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			410.64710	415.728	15.71	0.3789	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			754.96740	731.072	14.93	0.5129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			564.16740	571.972	14.93	0.4871	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,741.26300	1,712.709	16.95	0.7508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			250.46300	253.609	16.95	0.2492	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			420.98400	426.244	15.65	0.3867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,071.78400	1,045.344	15.65	0.6133	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			117.97050	118.021	18.62	0.1261	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,888.77050	2,857.121	18.62	0.8739	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,710.37550	2,678.937	18.31	0.8619	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			129.57550	129.837	18.31	0.1381	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			117.40010	117.439	18.64	0.1255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,898.20010	2,866.539	18.64	0.8745	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			973.71540	989.716	13.65	0.7082	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			304.51540	288.816	13.65	0.2918	0.00	0	2,764

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			118.54480	118.606	18.60	0.1267	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,879.34480	2,847.706	18.60	0.8733	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,960.32860	4,928.825	20.22	0.9637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			29.52860	29.725	20.22	0.0363	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,720.75810	3,688.512	20.06	0.9146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.95810	79.412	20.06	0.0854	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,737.73760	1,708.741	16.88	0.7398	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			272.33760	275.241	16.88	0.2602	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,272.25510	5,240.464	20.12	0.9674	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.85510	26.964	20.12	0.0326	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,639.93170	4,608.317	20.12	0.9492	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			44.53170	44.817	20.12	0.0508	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,866.35340	2,834.604	18.31	0.8433	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			166.75340	167.304	18.31	0.1567	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,063.54480	1,079.088	13.96	0.6802	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			413.64480	396.588	13.96	0.3198	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			179.98100	181.218	18.57	0.1593	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,060.08100	3,028.718	18.57	0.8407	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			181.41730	182.672	18.54	0.1605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,041.51730	3,010.172	18.54	0.8395	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			329.46710	332.594	16.99	0.2740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,929.56710	1,900.094	16.99	0.7260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			180.69710	181.942	18.56	0.1599	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,050.79710	3,019.442	18.56	0.8401	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			396.25690	396.769	17.30	0.2854	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,172.45690	2,140.569	17.30	0.7146	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			394.59490	395.078	17.31	0.2843	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,180.79490	2,148.878	17.31	0.7157	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			392.94120	393.391	17.32	0.2833	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,189.14120	2,157.191	17.32	0.7167	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			416.24890	406.574	18.61	0.2426	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,355.44890	3,313.774	18.61	0.7574	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,230.42490	7,193.898	19.98	0.9358	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			91.22490	86.698	19.98	0.0642	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			415.32420	405.626	18.63	0.2420	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,364.52420	3,322.826	18.63	0.7580	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			414.40360	404.676	18.64	0.2414	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,373.60360	3,331.876	18.64	0.7586	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			729.97150	717.774	17.68	0.3492	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,722.57150	2,679.074	17.68	0.6508	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			728.07590	715.858	17.69	0.3484	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,730.67590	2,687.158	17.69	0.6516	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			726.19420	713.948	17.70	0.3476	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,738.79420	2,695.248	17.70	0.6524	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,875.67940	2,829.566	17.86	0.6518	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			757.37940	742.866	17.86	0.3482	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	14/09/2020	Foreign Exchange Option	15.34	Call			832.72740	815.977	17.81	0.3655	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,833.02740	2,784.377	17.81	0.6345	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			830.74450	813.974	17.82	0.3647	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,841.04450	2,792.374	17.82	0.6353	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			828.76810	811.977	17.83	0.3640	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,849.06810	2,800.377	17.83	0.6360	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,883,688</b>
<b>Total \$ / R</b>												<b>269,903,813.10</b>	<b>22,619</b>	<b>5,273,112</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.91230		11.88130			0.0000	59,561.50	5	466
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.06210		12.03120			0.0000	120,621.00	10	143
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.20580		12.17440			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.34090		12.30920			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.61620		12.58380			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>180,182.50</b>	<b>15</b>	<b>657</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			5.19430	7.192	24.72	0.0005	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			183,875.19430	180,777.192	24.72	0.9995	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			5.00830	6.951	24.78	0.0005	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			184,875.00830	181,776.951	24.78	0.9995	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			5.38790	7.442	24.67	0.0006	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			182,875.38790	179,777.442	24.67	0.9994	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			3,396.42550	3,450.352	17.94	0.0706	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			193,276.42550	190,240.352	17.94	0.9294	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			3,353.80780	3,407.212	17.95	0.0698	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			194,233.80780	191,197.212	17.95	0.9302	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			3,439.61540	3,494.073	17.92	0.0715	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			192,319.61540	189,284.073	17.92	0.9285	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,607.84910	11,638.381	17.43	0.1528	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			195,167.84910	192,058.381	17.43	0.8472	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			11,514.33060	11,543.699	17.44	0.1517	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			196,074.33060	192,963.699	17.44	0.8483	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,702.19330	11,733.906	17.42	0.1540	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			194,262.19330	191,153.906	17.42	0.8460	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			301,163.86440	297,986.492	18.83	0.8814	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,189.55100	11,183.936	18.80	0.1197	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			299,269.55100	296,093.936	18.80	0.8803	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,136.53280	11,130.143	18.82	0.1191	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			300,216.53280	297,040.143	18.82	0.8809	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,083.86440	11,076.492	18.83	0.1186	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			39,459.48720	39,507.796	17.31	0.2843	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			218,079.48720	214,887.796	17.31	0.7157	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			39,294.12310	39,339.111	17.32	0.2833	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			218,914.12310	215,719.111	17.32	0.7167	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			39,625.69240	39,676.861	17.30	0.2854	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			217,245.69240	214,056.861	17.30	0.7146	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>180,182.50</b>	<b>15</b>	<b>657</b>
£ / R	On	15/03/2018	Foreign Exchange Future			16.50940		16.48950			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.52140		16.50140			0.0000	8,508,521.00	515	167,841
£ / R	On	30/04/2018	Foreign Exchange Future			16.65700		16.63760			0.0000	0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.79820		16.77920			0.0000	453,551.40	27	31,383
£ / R	On	17/09/2018	Foreign Exchange Future			17.06490		17.04630			0.0000	0.00	0	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.32000		17.30140			0.0000	0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.59710		17.57690			0.0000	0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.85600		17.83710			0.0000	0.00	0	3,115
<b>Total £ / R Future</b>												<b>8,962,072.40</b>	<b>542</b>	<b>217,897</b>
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,560.93110	2,540.869	33.92	0.9988	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			0.43110	0.269	33.92	0.0012	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			59.88780	57.676	23.78	0.1629	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			778.48780	756.276	23.78	0.8371	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			58.48830	56.287	23.80	0.1597	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			787.08830	764.887	23.80	0.8403	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			61.31630	59.094	23.77	0.1662	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			769.91630	747.694	23.77	0.8338	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			98.88340	96.675	23.39	0.2473	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			597.48340	575.275	23.39	0.7527	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,638.96250	3,618.899	36.68	0.9990	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.36250	0.299	36.68	0.0010	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,500.44580	2,480.146	31.32	0.9945	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			1.84580	1.546	31.32	0.0055	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			888.99840	871.381	20.85	0.6502	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			296.59840	298.382	20.85	0.3498	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,446.97580	1,430.196	20.89	0.6968	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			55.46660	53.954	23.13	0.0633	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			333.85350	336.046	20.89	0.3016	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,454.65350	1,437.846	20.89	0.6984	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			331.54300	333.708	20.90	0.2999	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,462.34300	1,445.509	20.90	0.7001	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			336.17580	338.396	20.89	0.3032	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,579.20000	16,598.200	28.21	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.21	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			439.58130	443.179	20.53	0.3734	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,160.38130	1,144.979	20.53	0.6266	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,676.26660	3,655.754	23.13	0.9367	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			537.62050	543.918	20.13	0.3499	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,741.32050	1,729.018	20.13	0.6501	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			535.03580	541.308	20.14	0.3486	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	18.26	Put			1,748.73580	1,736.408	20.14	0.6514	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			540.21700	546.539	20.12	0.3512	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,733.91700	1,721.639	20.12	0.6488	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			830.25990	837.163	19.23	0.4286	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,638.85990	1,627.163	19.23	0.5714	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			826.96270	833.843	19.23	0.4273	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,645.56270	1,633.843	19.23	0.5727	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			823.68340	830.534	19.24	0.4261	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,652.28340	1,640.535	19.24	0.5739	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,039.14120	1,046.034	18.84	0.4575	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,752.24120	1,738.934	18.84	0.5425	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,035.65750	1,042.535	18.84	0.4564	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,758.75750	1,745.435	18.84	0.5436	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,032.18440	1,039.040	18.85	0.4553	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,765.28440	1,751.940	18.85	0.5447	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,166.90690	1,173.693	18.70	0.4617	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,959.80690	1,947.693	18.70	0.5383	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,163.45460	1,170.223	18.70	0.4607	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,966.35460	1,954.223	18.70	0.5393	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,170.36070	1,177.174	18.69	0.4627	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,953.26070	1,941.174	18.69	0.5373	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>8,962,072.40</b>	<b>542</b>	<b>221,397</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11228		0.11220			0.0000	0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11442		0.11436			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11656		0.11649			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12589		0.12584			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,286</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			5.92950	5.747	21.04	0.0358	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			786.02950	777.747	21.04	0.9642	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.09880	0.056	25.23	0.0004	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,780.19880	1,772.056	25.23	0.9996	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			253.38350	256.254	13.67	0.8096	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			33.48350	28.254	13.67	0.1904	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			70.26010	71.549	20.03	0.1245	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,634.66010	1,629.449	20.03	0.8755	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			15.01340	15.900	20.32	0.0341	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,579.41340	2,573.800	20.32	0.9659	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			214.29890	215.803	17.79	0.3231	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			778.69890	773.703	17.79	0.6769	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			223.36280	222.011	19.54	0.2429	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,574.06280	1,566.411	19.54	0.7571	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			133.62710	134.561	22.35	0.1477	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	0.14	Put			2,484.32710	2,478.961	22.35	0.8523	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			448.19900	444.876	17.54	0.4347	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			798.89900	789.276	17.54	0.5653	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			923.01470	912.196	19.27	0.4843	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,339.11470	1,323.096	19.27	0.5157	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			651.65880	644.505	20.53	0.3655	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,067.75880	2,055.405	20.53	0.6345	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,316.76590	1,303.889	17.80	0.6328	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			732.86590	714.789	17.80	0.3672	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>8,286</b>
€ / R	On	15/03/2018	Foreign Exchange Future			14.71630		14.74160			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.72870		14.75390			0.0000	36,939,579.60	2,508	85,092
€ / R	On	29/03/2018	Foreign Exchange Future			14.76220		14.79010			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.80960		14.83590			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.86830		14.89480			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.01840		15.04560			0.0000	540,662.40	36	73,669
€ / R	On	17/09/2018	Foreign Exchange Future			15.30610		15.33400			0.0000	55,867,265.00	3,650	49,082
€ / R	On	14/12/2018	Foreign Exchange Future			15.58810		15.61650			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.89440		15.92260			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.12830		16.16060			0.0000	0.00	0	3,542
<b>Total € / R Future</b>												<b>93,347,507.00</b>	<b>6,194</b>	<b>215,636</b>
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,268.43610	2,293.724	29.02	0.9998	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.03610	0.024	29.02	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			39.97490	40.040	13.50	0.2042	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,636.71340	1,661.834	22.35	0.9969	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,753.90280	1,728.701	17.33	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00280	0.002	17.33	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			213.23890	191.389	12.78	0.6350	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			79.33890	82.689	12.78	0.3650	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			343.87490	318.740	13.50	0.7958	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.43640	0.387	22.89	0.0023	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			5.26000	4.304	15.42	0.0282	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			759.16000	733.004	15.42	0.9718	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,246.20420	2,271.402	25.32	0.9994	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.10420	0.102	25.32	0.0006	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.61340	0.534	22.35	0.0031	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			189.10920	200.435	12.78	0.6400	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			44.10370	36.497	13.91	0.1889	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			340.20370	357.797	13.91	0.8111	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			36.36810	29.964	14.19	0.1590	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			382.46810	401.264	14.19	0.8410	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,746.53640	1,771.687	22.89	0.9977	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			89.72040	76.204	12.84	0.3494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			195.82040	207.504	12.84	0.6506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			86.53260	73.372	12.90	0.3390	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			202.63260	214.672	12.90	0.6610	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			93.00920	79.135	12.78	0.3600	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,420.44850	2,448.237	21.97	0.9980	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.54850	0.437	21.97	0.0020	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			208.17910	190.777	12.65	0.4519	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			262.27910	271.177	12.65	0.5481	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			513.66340	528.371	13.44	0.6761	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			168.46340	156.671	13.44	0.3239	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			253.79930	242.254	13.85	0.3433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			718.19930	733.854	13.85	0.6567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			259.24490	247.509	13.81	0.3493	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			703.64490	719.109	13.81	0.6507	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			807.80660	824.567	14.08	0.6911	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			223.40660	212.967	14.08	0.3089	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			112.85690	115.805	11.94	0.2095	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			858.45690	834.205	11.94	0.7905	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			256.50950	244.866	13.83	0.3463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			710.90950	726.466	13.83	0.6537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,096.65250	1,070.578	11.91	0.8719	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			61.05250	62.178	11.91	0.1281	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,055.73810	2,028.025	13.91	0.9772	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			10.13810	9.625	13.91	0.0228	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			388.32610	397.632	12.85	0.4793	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			433.92610	416.032	12.85	0.5207	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			897.73970	871.790	11.87	0.8073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			102.13970	103.390	11.87	0.1927	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			149.61310	141.701	14.73	0.2194	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,104.01310	1,123.301	14.73	0.7806	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			139.90220	143.580	12.07	0.2448	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			785.50220	761.980	12.07	0.7552	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,131.30060	1,105.205	11.92	0.8810	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			55.70060	56.805	11.92	0.1190	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			92.32410	86.960	15.46	0.1433	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,486.72410	1,508.560	15.46	0.8567	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,563.46160	1,535.652	11.99	0.9567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			17.86160	17.252	11.99	0.0433	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,328.15160	1,301.926	11.95	0.9234	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			32.55160	33.526	11.95	0.0766	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			334.02890	319.855	13.34	0.4279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			538.42890	551.456	13.34	0.5721	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,584.97870	6,612.104	22.06	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.57870	0.504	22.06	0.0011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,506.91410	5,533.842	22.06	0.9957	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	20.55	Call			2.51410	2.242	22.06	0.0043	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,575.75260	3,602.494	19.28	0.9800	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			11.35260	10.894	19.28	0.0200	0.00	0	6,460
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			371.33460	359.183	14.28	0.3538	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,037.33460	1,053.083	14.28	0.6462	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,300.57540	6,328.725	18.93	0.9927	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,881.73270	1,851.797	12.23	0.9273	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			47.73270	45.697	12.23	0.0727	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,234.22150	1,208.442	12.09	0.8044	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			150.22150	152.342	12.09	0.1956	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			169.75480	162.574	15.70	0.1805	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,643.10930	1,663.015	15.33	0.7759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			217.10930	209.115	15.33	0.2241	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			413.25720	400.022	14.06	0.3858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			929.25720	943.921	14.06	0.6142	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			168.49400	161.351	15.71	0.1793	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			30.65570	31.283	18.50	0.0396	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.57540	4.825	18.93	0.0073	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,256.65570	4,285.183	18.50	0.9604	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,944.49400	1,965.251	15.71	0.8207	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			167.24280	160.137	15.72	0.1782	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,953.24280	1,974.037	15.72	0.8218	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,935.75480	1,956.474	15.70	0.8195	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,499.18180	2,521.209	16.24	0.8158	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			217.94860	211.518	16.22	0.1860	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,481.44860	2,503.418	16.22	0.8140	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			216.81370	210.410	16.23	0.1851	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,490.31370	2,512.310	16.23	0.8149	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			215.68180	209.309	16.24	0.1842	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,032.23010	1,043.630	14.06	0.5162	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			812.26520	795.351	14.04	0.4871	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,019.66520	1,030.951	14.04	0.5129	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			808.53600	791.682	14.05	0.4855	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,025.93600	1,037.282	14.05	0.5145	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			804.83010	788.030	14.06	0.4838	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,489.77560	1,505.951	14.80	0.5740	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			777.35990	761.272	14.80	0.4247	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,496.75990	1,512.972	14.80	0.5753	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			783.41100	767.244	14.79	0.4273	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,482.81100	1,498.944	14.79	0.5727	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			780.37560	764.251	14.80	0.4260	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>648,590</b>
<b>Total € / R</b>												<b>93,347,507.00</b>	<b>6,194</b>	<b>864,226</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.28440		9.29070			0.0000	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.29000		9.29610			0.0000	0.00	0	6,582
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.30390		9.30990			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.41000		9.41640			0.0000	0.00	0	5,986
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.52830		9.53530			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.64230		9.64910			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.87510		9.88330			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>23,830</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			432.14580	437.689	16.88	0.9744	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			2.84580	2.089	16.88	0.0256	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.53640	1.235	18.44	0.0121	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			695.43640	701.235	18.44	0.9879	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.47020	1.183	18.56	0.0116	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			705.37020	711.183	18.56	0.9884	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.40740	1.134	18.67	0.0111	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			715.30740	721.134	18.67	0.9889	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			69.54250	68.689	11.89	0.3700	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			159.44250	152.589	11.89	0.6300	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,121.21030	1,126.143	14.59	0.9184	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			28.82600	27.319	14.56	0.0849	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,102.42600	1,107.319	14.56	0.9151	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			28.21130	26.724	14.58	0.0832	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,111.81130	1,116.724	14.58	0.9168	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			27.61030	26.143	14.59	0.0816	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			44.93680	42.563	15.26	0.0907	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,629.63680	1,634.263	15.26	0.9093	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			44.36800	42.013	15.28	0.0896	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,639.06800	1,643.713	15.28	0.9104	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			45.51350	43.118	15.24	0.0917	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,620.21350	1,624.818	15.24	0.9083	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,896.25360	1,901.055	15.80	0.8815	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			74.64290	72.660	15.82	0.1175	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,905.54290	1,910.360	15.82	0.8825	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			73.93960	71.970	15.83	0.1165	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,914.83960	1,919.670	15.83	0.8835	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			75.35360	73.355	15.80	0.1185	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			259.04810	254.389	14.43	0.2782	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,385.74810	1,389.289	14.43	0.7218	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			257.18510	252.546	14.44	0.2765	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,393.88510	1,397.446	14.44	0.7235	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			260.92170	256.246	14.42	0.2799	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,377.62170	1,381.146	14.42	0.7201	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>23,830</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.22740		9.19930			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.36250		9.33300			0.0000	0.00	0	430
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,030</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.98480	0.971	21.02	0.0087	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			871.68480	843.571	21.02	0.9913	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.95180	0.935	21.13	0.0084	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			881.65180	853.535	21.13	0.9916	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1.01940	1.009	20.91	0.0091	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			861.71940	833.609	20.91	0.9909	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			14.16660	14.012	15.76	0.0450	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,501.16660	1,471.512	15.76	0.9550	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			13.85760	13.692	15.77	0.0441	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,510.85760	1,481.192	15.77	0.9559	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			14.48190	14.339	15.75	0.0460	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,491.48190	1,461.839	15.75	0.9540	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>1,030</b>
CF CANDCO	n	28/03/2018	Foreign Exchange Future			13.86690		10.04100			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHB Future</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHB</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	n	28/03/2018	Foreign Exchange Future			7.59800		5.43530			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHC Future</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHC</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	n	28/03/2018	Foreign Exchange Future			383.17530		292.87690			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHE Future</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHE</b>												<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.58240		12.62070			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.84230		12.88270			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.10130		13.14270			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.13710		14.18500			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			0.67850	0.440	24.23	0.0028	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,529.97850	1,568.040	24.23	0.9972	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.66460	0.430	24.31	0.0027	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,539.96460	1,578.030	24.31	0.9973	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			0.69280	0.450	24.16	0.0029	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,519.99280	1,558.050	24.16	0.9971	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			46.27160	42.967	16.57	0.0861	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,693.57160	1,730.667	16.57	0.9139	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			45.79700	42.536	16.60	0.0852	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,703.09700	1,740.236	16.60	0.9148	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			45.32730	42.111	16.63	0.0844	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,712.62730	1,749.811	16.63	0.9156	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			98.12720	93.352	15.96	0.1290	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,995.42720	2,032.052	15.96	0.8710	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			97.21400	92.482	15.97	0.1280	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,004.51400	2,041.182	15.97	0.8720	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			99.04680	94.231	15.95	0.1301	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,986.34680	2,022.931	15.95	0.8699	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			718.11530	699.465	14.87	0.4374	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,253.11530	1,282.365	14.87	0.5626	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			715.10500	696.518	14.89	0.4360	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,260.10500	1,289.418	14.89	0.5640	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			712.10920	693.585	14.90	0.4345	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,267.10920	1,296.485	14.90	0.5655	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			1.87830		1.87860			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89200		1.89250			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90560		1.90580			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.94500		1.94530			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			32.39270	29.996	13.90	0.1328	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			546.39270	546.996	13.90	0.8672	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			22.11130	20.585	14.14	0.0960	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			636.11130	637.585	14.14	0.9040	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			46.66430	43.149	13.66	0.1804	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			460.66430	460.149	13.66	0.8196	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			167.33050	162.306	14.46	0.2066	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,442.33050	1,442.306	14.46	0.7934	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			152.27120	147.582	14.57	0.1906	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,527.27120	1,527.582	14.57	0.8094	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			183.82210	178.448	14.35	0.2237	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,358.82210	1,358.448	14.35	0.7763	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,440.43220	2,437.234	15.49	0.8243	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			187.45620	182.449	15.60	0.1670	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,529.45620	2,526.449	15.60	0.8330	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			177.14340	172.325	15.70	0.1587	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	17/09/2018	Foreign Exchange Option	2.15	Put			2,619.14340	2,616.325	15.70	0.8413	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			198.43220	193.234	15.49	0.1757	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,117.35570	1,110.653	14.51	0.4891	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,464.35570	1,460.653	14.51	0.5109	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,080.10350	1,073.526	14.56	0.4771	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,527.10350	1,523.526	14.56	0.5229	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,155.79860	1,148.984	14.46	0.5012	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,402.79860	1,398.984	14.46	0.4988	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			1.99730		2.00010			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03790		2.04080			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07930		2.08210			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27820		2.28140			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	2.18	Call			9.26350	8.205	25.44	0.0250	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,808.26350	1,835.205	25.44	0.9750	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			7.97270	7.152	25.98	0.0217	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,906.97270	1,934.152	25.98	0.9783	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			10.80610	9.457	24.89	0.0289	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,709.80610	1,736.457	24.89	0.9711	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,869.04050	1,883.295	16.02	0.8199	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			163.43850	148.885	16.09	0.1676	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,955.43850	1,969.885	16.09	0.8324	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			150.85240	136.515	16.16	0.1558	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,042.85240	2,057.515	16.16	0.8442	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			177.04050	162.295	16.02	0.1801	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			240.46540	221.698	16.74	0.1725	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,919.46540	2,928.698	16.74	0.8275	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			228.34930	209.591	16.79	0.1645	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,007.34930	3,016.591	16.79	0.8355	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			216.84960	198.124	16.84	0.1569	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,095.84960	3,105.124	16.84	0.8431	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,269.37200	2,240.587	14.59	0.6783	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			855.37200	858.587	14.59	0.3217	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,214.60990	2,186.139	14.66	0.6676	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			900.60990	904.139	14.66	0.3324	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,160.35770	2,132.057	14.72	0.6570	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			946.35770	950.057	14.72	0.3430	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.51950		1.51690			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54270		1.54010			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56350		1.56120			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67360		1.67230			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			0.10940	0.104	24.02	0.0006	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,231.10940	2,205.104	24.02	0.9994	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.08120	0.078	24.43	0.0005	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,331.08120	2,305.078	24.43	0.9995	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.14840	0.140	23.61	0.0008	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,131.14840	2,105.140	23.61	0.9992	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			52.24110	52.750	17.49	0.0839	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,251.24110	2,225.750	17.49	0.9161	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			47.13020	47.737	17.63	0.0766	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,346.13020	2,320.737	17.63	0.9234	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			57.92550	58.322	17.35	0.0919	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,156.92550	2,131.322	17.35	0.9081	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			103.16760	100.463	17.41	0.1106	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,891.16760	2,865.463	17.41	0.8894	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			96.47400	93.829	17.50	0.1041	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,984.47400	2,958.828	17.50	0.8959	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			90.97840	87.868	17.60	0.0981	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,078.97840	3,052.868	17.60	0.9019	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			873.75870	869.075	16.28	0.4275	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,750.75870	1,733.075	16.28	0.5725	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			845.42190	840.659	16.37	0.4163	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,822.42190	1,804.659	16.37	0.5837	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			903.16680	898.574	16.19	0.4390	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,680.16680	1,662.574	16.19	0.5610	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			0.11750		0.11710			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11710		0.11620			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11680		0.11580			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11220		0.11280			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			1.52610		1.53090			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55070		1.55560			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57530		1.58010			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64610		1.65130			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 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			8.64850		8.66770			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.75390		8.77360			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.85920		8.87900			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47120		9.49560			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			1.21590	0.837	21.06	0.0081	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			783.51590	802.337	21.06	0.9919	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.16990	0.804	21.18	0.0077	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			793.46990	812.304	21.18	0.9923	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.26410	0.872	20.95	0.0084	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			773.56410	792.372	20.95	0.9916	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			30.07830	27.468	15.67	0.0853	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,096.47830	1,113.568	15.67	0.9147	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			29.44860	26.873	15.69	0.0837	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,105.84860	1,122.973	15.69	0.9163	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			30.72130	28.077	15.66	0.0870	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,087.12130	1,104.177	15.66	0.9130	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			91.28810	86.311	15.52	0.1699	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,142.28810	1,157.111	15.52	0.8301	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			90.07590	85.162	15.54	0.1680	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,151.07590	1,165.962	15.54	0.8320	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			92.51510	87.476	15.51	0.1719	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,133.51510	1,148.276	15.51	0.8281	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			875.40390	886.448	14.80	0.5747	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			457.88830	444.602	14.81	0.4230	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			882.28830	893.402	14.81	0.5770	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			454.79410	441.578	14.82	0.4208	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			889.19410	900.378	14.82	0.5792	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			461.00390	447.648	14.80	0.4253	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.24450		1.24170			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25410		1.25120			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26210		1.25910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34430		1.34130			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			583.00000	555.000		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			683.00000	655.000		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			783.00000	755.000		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			688.00000	659.000		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			788.00000	759.000		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			588.00000	559.000		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			1,109.00000	1,079.000		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			1,209.00000	1,179.000		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			1,009.00000	979.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			213.00000	243.000		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			113.00000	143.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			313.00000	343.000		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			1.38690		1.38890			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39260		1.39460			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.39810		1.40020			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			1.23640		1.24180			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24510		1.25050			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25400		1.25950			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>190</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>190</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		8.90630	0.11212	8.91270			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.73970	0.11212	8.74460			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.57960	0.11212	8.58420			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Call		0.11212	868.78640	799.537	14.78	0.4639	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Put		0.11212	1,041.78640	1,036.537	14.78	0.5361	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Call		0.11212	814.49100	746.510	14.65	0.4460	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Put		0.11212	1,087.49100	1,083.510	14.65	0.5540	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.11212	919.96040	849.519	14.85	0.4814	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.11212	992.96040	986.519	14.85	0.5186	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.11212	1,937.77670	1,954.491	14.64	0.7592	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.11212	364.77670	317.492	14.64	0.2408	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11212	3,407.01110	3,361.989	16.06	0.5598	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11212	2,561.01110	2,564.989	16.06	0.4402	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11212	2,275.74760	2,234.137	15.74	0.4351	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11212	3,729.74760	3,737.137	15.74	0.5649	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11212	3,354.44750	3,309.652	16.06	0.5544	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11212	2,608.44750	2,612.652	16.06	0.4456	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11212	3,302.42190	3,257.858	16.06	0.5490	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11212	2,656.42190	2,660.858	16.06	0.4510	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11212	3,952.10870	3,871.888	16.33	0.5079	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11212	4,310.10870	4,275.888	16.33	0.4921	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11212	4,045.32770	3,964.787	16.33	0.5157	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11212	4,203.32770	4,168.787	16.33	0.4843	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11212	3,998.52670	3,918.143	16.33	0.5118	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11212	4,256.52670	4,222.143	16.33	0.4882	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>12,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,003.22000		22,011.85000			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			9.04610		9.04180			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.17630		9.17270			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.30660		9.30340			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.99980		9.99940			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.57350	0.478	21.16	0.0046	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			918.77350	914.378	21.16	0.9954	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.54430	0.431	21.12	0.0042	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			928.74430	924.331	21.12	0.9958	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.60450	0.529	21.19	0.0051	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			908.80450	904.429	21.19	0.9949	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			39.90000	38.868	14.68	0.1156	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			967.20000	962.568	14.68	0.8844	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			39.10400	38.054	14.70	0.1134	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
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			976.40400	971.754	14.70	0.8866	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			40.71340	39.700	14.66	0.1177	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			958.01340	953.400	14.66	0.8823	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			143.77200	140.718	14.09	0.2577	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			840.37200	834.118	14.09	0.7423	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			141.96010	138.925	14.11	0.2550	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			848.56010	842.325	14.11	0.7450	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			145.60780	142.536	14.07	0.2605	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			832.20780	825.936	14.07	0.7395	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			620.40830	615.052	13.60	0.5331	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			611.00830	605.252	13.60	0.4669	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			616.24310	610.887	13.61	0.5305	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			616.84310	611.087	13.61	0.4695	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			612.17150	606.815	13.63	0.5279	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			622.77150	617.015	13.63	0.4721	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			3.11310		3.11880			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.06910		3.07800			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.02530		3.03260			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.98980		3.00030			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.05460	0.039	23.04	0.0011	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			401.25460	406.939	23.04	0.9989	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.04790	0.035	23.31	0.0010	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			411.24790	416.935	23.31	0.9990	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.06240	0.044	22.78	0.0013	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			391.26240	396.944	22.78	0.9987	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.01210	1.623	15.60	0.0182	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			584.01210	592.523	15.60	0.9818	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.97020	1.591	15.76	0.0177	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			593.97020	602.491	15.76	0.9823	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.05630	1.657	15.44	0.0187	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			574.05630	582.557	15.44	0.9813	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			23.05630	21.637	13.27	0.1494	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			350.45630	356.337	13.27	0.8506	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			21.90610	20.461	13.29	0.1427	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			359.30610	365.161	13.29	0.8573	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			24.26300	22.871	13.26	0.1564	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			341.66300	347.571	13.26	0.8436	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			48.76350	48.080	15.11	0.1865	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			578.46350	588.280	15.11	0.8135	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			47.60590	46.951	15.14	0.1827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			587.30590	597.151	15.14	0.8173	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			49.95240	49.240	15.08	0.1903	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			569.65240	579.440	15.08	0.8097	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>6,380</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22540		1.22120			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20840		1.20490			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19080		1.18690			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>372 393 575.00</b>	<b>29,370</b>	<b>1,881,252</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>4,548,678</b>
<b>Grand Total:</b>												<b>372,393,575.00</b>	<b>29,370</b>	<b>6,429,930</b>