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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/04/2018 Foreign Exchange Future			12.35280		12.27510			0.0000	864,696.00	70	0
\$ / R On 25/04/2018 Foreign Exchange Future			12.37320		12.27510			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.37320		12.27510			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.37890		12.28060			0.0000	7,427,340.00	600	955
\$ / R On 02/05/2018 Foreign Exchange Future			12.38050		12.28330			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.38200		12.28600			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.38440		12.29160			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.38850		12.29540			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.39250		12.29910			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.39860		12.30470			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.40060		12.30660			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.40670		12.31210			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.41280		12.31770			0.0000	136,540,800.00	11,000	20,600
\$ / R On 22/05/2018 Foreign Exchange Future			12.41480		12.31960			0.0000	372,444,000.00	30,000	30,000
\$ / R On 25/05/2018 Foreign Exchange Future			12.42090		12.42780			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.43230		12.33480			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.44530		12.34770			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.46160		12.36380			0.0000	1,712,959,074.40	137,459	1,247,027
\$ / R On 20/06/2018 Foreign Exchange Future			12.46490		12.44120			0.0000	118,989,935.40	9,546	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.47930		12.38120			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.48390		12.38580			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			12.49010		12.39200			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.51170		12.41360			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.51790		12.41970			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.51950		12.42130			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.52260		12.42440			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.52880		12.43070			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.53980		12.44160			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.54910		12.45090			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.57730		12.47900			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.60380		12.50560			0.0000	4,575,179.40	363	57,034
\$ / R	On	28/09/2018	Foreign Exchange Future			12.62100		12.52280			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.66320		12.56490			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.66940		12.57090			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.67250		12.57400			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.68020		12.58150			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.69250		12.59360			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.69710		12.59810			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.71860		12.61930			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.73550		12.63590			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.74020		12.64050			0.0000	1,299,500.40	102	21,688
\$ / R	On	31/12/2018	Foreign Exchange Future			12.76630		12.66610			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.83300		12.73190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.88170		12.78050			0.0000	0.00	0	2,623
\$ / R	On	27/03/2019	Foreign Exchange Future			12.89500		12.79370			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			13.01410		12.91320			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.29210		13.19280			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.58350		13.48290			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.66750		13.56430			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.75520		13.64930			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,355,100,525.60</b>	<b>189,140</b>	<b>1,539,875</b>
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,014.90000	1,937.200	13.84	1.0000	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.00000	0.000	13.84	0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,724.90010	2,626.800	43.77	1.0000	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.00010	0.000	43.77	0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,534.90000	3,436.800	44.78	1.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.00000	0.000	44.78	0.0000	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			15.40710	2.714	16.95	0.0427	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			180.50710	265.915	16.95	0.9573	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			582.39390	679.224	16.63	0.9961	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			1.79390	0.324	16.63	0.0039	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			8.26170	1.875	14.92	0.0213	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			378.86170	470.775	14.92	0.9787	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			523.39750	619.383	15.95	0.9941	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			2.79750	0.483	15.95	0.0059	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			6.21910	1.311	15.19	0.0152	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			416.81910	510.211	15.19	0.9848	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			29.69540	9.605	13.61	0.0943	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			210.29540	288.505	13.61	0.9057	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			10.19410	2.446	14.71	0.0272	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			350.79410	441.346	14.71	0.9728	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			260.71760	344.718	14.02	0.9398	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			20.11760	5.818	14.02	0.0602	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			503.84020	599.479	15.81	0.9930	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			3.24020	0.580	15.81	0.0070	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,949.46650	2,851.159	46.87	0.9997	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.06650	0.059	46.87	0.0003	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			31.63690	10.425	13.54	0.1014	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			202.23690	279.325	13.54	0.8986	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			435.98810	529.995	15.33	0.9872	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			5.38810	1.095	15.33	0.0128	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,519.43050	1,421.118	23.76	0.9998	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.03050	0.018	23.76	0.0002	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,379.59350	3,281.265	56.70	0.9993	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.19350	0.165	56.70	0.0007	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			783.96880	880.755	17.91	0.9974	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			0.66880	0.255	17.91	0.0026	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			5.41650	2.165	15.90	0.0201	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			488.71650	582.665	15.90	0.9799	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			249.19090	167.036	13.02	0.6875	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			32.49090	47.536	13.02	0.3125	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			93.83000	54.528	13.27	0.3089	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			129.83000	186.528	13.27	0.6911	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			180.15680	112.417	12.61	0.5236	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			66.15680	94.417	12.61	0.4764	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			29.84330	16.195	13.52	0.1059	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			321.44330	400.594	13.52	0.8941	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			50.31750	28.665	13.17	0.1718	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			241.91750	313.065	13.17	0.8282	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,334.78940	3,241.642	35.08	0.9994	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.18940	0.142	35.08	0.0006	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			464.21170	377.852	13.32	0.8468	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			19.61170	26.352	13.32	0.1532	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.31440	0.357	19.56	0.0025	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,564.91440	1,471.857	19.56	0.9975	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,100.99750	2,007.581	21.16	0.9995	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.09750	0.082	21.16	0.0005	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,195.43530	2,101.514	20.80	0.9993	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.13530	0.114	20.80	0.0007	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			30.23270	40.140	13.38	0.1904	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			475.53270	391.540	13.38	0.8096	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,455.43500	3,361.526	31.00	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.13500	0.126	31.00	0.0005	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,993.66370	1,899.642	19.81	0.9985	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.26370	0.242	19.81	0.0015	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			99.61770	64.831	12.18	0.2834	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			206.21770	265.431	12.18	0.7166	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,406.73820	1,500.765	17.70	0.9989	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.13820	0.165	17.70	0.0011	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			612.59620	704.514	12.67	0.9731	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			5.99620	3.914	12.67	0.0269	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			43.38160	25.357	11.81	0.1324	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			355.48160	432.057	11.81	0.8676	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			35.91710	19.095	11.24	0.1041	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			403.61710	481.895	11.24	0.8959	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			48.86070	27.858	11.42	0.1378	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			368.46070	442.658	11.42	0.8622	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			0.00000	152.151	12.24	0.4471	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			0.00000	203.051	12.24	0.5529	6,091,521.00	30,000	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,555.85480	3,458.188	25.93	0.9983	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.65480	0.489	25.93	0.0017	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,095.73350	2,998.104	22.73	0.9984	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.53350	0.404	22.73	0.0016	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,469.70130	1,373.136	16.22	0.9770	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.50130	5.436	16.22	0.0230	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			536.42180	456.937	13.51	0.7152	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			84.12180	102.237	13.51	0.2848	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03320	0.044	24.73	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,336.23320	5,238.444	24.73	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03240	0.043	24.73	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,346.23240	5,248.443	24.73	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03400	0.045	24.73	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,326.23400	5,228.445	24.73	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,016.89110	3,919.286	24.73	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.69110	0.886	24.73	0.0026	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,747.50330	2,649.554	18.59	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.30330	1.154	18.59	0.0042	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			19.99740	23.464	15.59	0.0717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,296.19740	1,201.864	15.59	0.9283	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			65.24410	77.722	14.10	0.2074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			751.44410	666.122	14.10	0.7926	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			187.55000	223.109	12.51	0.4844	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			323.75000	261.509	12.51	0.5156	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,367.14820	1,463.976	14.01	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			3.34820	2.376	14.01	0.0102	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			72.08840	85.711	13.96	0.2255	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			708.28840	624.112	13.96	0.7745	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			454.46150	526.164	11.80	0.8014	0.00	0	3,000

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	12.00	Put			90.66150	64.564	11.80	0.1986	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			78.06650	92.684	13.84	0.2410	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			674.26650	591.084	13.84	0.7590	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,777.50220	2,679.553	18.76	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.30220	1.153	18.76	0.0042	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			116.94970	139.323	13.23	0.3374	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			503.14970	427.723	13.23	0.6626	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,137.51210	3,039.571	20.79	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.31210	1.171	20.79	0.0039	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			17.43190	20.806	15.74	0.0642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,353.63190	1,259.206	15.74	0.9358	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			39.60260	46.751	14.73	0.1335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			975.80260	885.151	14.73	0.8665	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,447.53600	2,349.997	17.47	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.33600	1.597	17.47	0.0060	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			880.76950	973.953	12.61	0.9521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			16.96950	12.353	12.61	0.0479	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			225.37440	268.942	12.31	0.5508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			261.57440	207.342	12.31	0.4492	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,156.70940	4,059.056	24.73	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.50940	0.656	24.73	0.0019	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,347.85020	2,250.409	17.31	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.65020	2.009	17.31	0.0075	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			46.45470	55.028	14.53	0.1540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			902.65470	813.428	14.53	0.8460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,167.51470	3,069.575	20.95	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.31470	1.175	20.95	0.0038	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			51.33480	60.925	14.40	0.1683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			857.53480	769.325	14.40	0.8317	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,797.30680	3,699.686	24.50	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.10680	1.286	24.50	0.0036	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			27.71740	32.414	15.18	0.0962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,143.91740	1,050.814	15.18	0.9038	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,126.74400	4,029.100	24.73	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.54400	0.700	24.73	0.0021	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			8.70040	10.433	16.21	0.0345	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,644.90040	1,548.833	16.21	0.9655	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,067.50700	2,969.565	20.39	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.30700	1.165	20.39	0.0039	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			28.83260	33.757	15.13	0.0998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,125.03260	1,032.157	15.13	0.9002	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,046.84760	3,949.231	24.73	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.64760	0.831	24.73	0.0024	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			6.88680	8.272	16.36	0.0279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,743.08680	1,646.672	16.36	0.9721	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,016.27150	4,918.495	24.73	0.9997	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	17.38	Call		0.07150	0.094	24.73	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,636.37330	4,538.627	24.73	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.17330	0.227	24.73	0.0007	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,916.29050	4,818.519	24.73	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.09050	0.119	24.73	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		12.91830	15.449	15.94	0.0492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,479.11830	1,383.849	15.94	0.9508	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		15.53910	18.561	15.82	0.0580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,401.73910	1,306.961	15.82	0.9420	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,846.30660	4,748.540	24.73	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.10660	0.140	24.73	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		12.62240	15.098	15.96	0.0482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,488.82240	1,393.498	15.96	0.9518	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		292.14460	346.761	12.13	0.6443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		188.34460	145.161	12.13	0.3557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		10.98210	13.148	16.05	0.0425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,547.18210	1,451.548	16.05	0.9575	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		297.53800	352.834	12.12	0.6508	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		183.73800	141.234	12.12	0.3492	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		13.53010	16.175	15.91	0.0513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,459.73010	1,364.575	15.91	0.9487	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,556.40810	4,458.672	24.73	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.20810	0.271	24.73	0.0009	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		4.84540	5.836	16.60	0.0202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,891.04540	1,794.236	16.60	0.9798	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		26.64690	31.126	15.23	0.0928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		1,162.84690	1,069.526	15.23	0.9072	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		13.84620	16.551	15.89	0.0523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,450.04620	1,354.951	15.89	0.9477	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,286.58220	4,188.894	24.73	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.38220	0.494	24.73	0.0015	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		373.88550	437.938	11.95	0.7331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		130.08550	96.338	11.95	0.2669	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,427.54680	3,329.610	22.42	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		1.34680	1.210	22.42	0.0037	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		2,168.71260	2,071.445	17.03	0.9890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		2.51260	3.045	17.03	0.0110	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		1.30070	1.155	19.38	0.0041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		2,887.50070	2,789.555	19.38	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		271.25230	323.151	12.18	0.6178	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		207.45230	161.551	12.18	0.3822	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		2,937.50150	2,839.557	19.66	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		1.30150	1.157	19.66	0.0040	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put		137.58920	102.515	11.98	0.2791	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		361.38920	424.115	11.98	0.7209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		48.34800	57.316	14.48	0.1596	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			884.54800	795.716	14.48	0.8404	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,857.50070	2,759.554	19.21	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.30070	1.154	19.21	0.0041	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			179.19990	137.376	12.10	0.3426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			302.99990	358.976	12.10	0.6574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,186.20000	8,088.400	24.73	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	24.73	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,637.51060	2,539.557	17.97	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.31060	1.157	17.97	0.0044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			528.59920	606.095	11.68	0.8508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			64.79920	44.495	11.68	0.1492	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			355.24290	417.302	11.99	0.7147	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			141.44290	105.702	11.99	0.2853	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,170.23500	1,266.262	13.46	0.9807	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			6.43500	4.662	13.46	0.0193	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			633.49750	720.222	11.84	0.8971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			39.69750	28.622	11.84	0.1029	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			650.40240	738.534	11.90	0.9025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			36.60240	26.934	11.90	0.0975	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,022.05200	930.622	14.86	0.8781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			35.85200	42.222	14.86	0.1219	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			786.98970	878.541	12.32	0.9359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			23.18970	16.941	12.32	0.0641	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			10.50900	7.624	13.03	0.0306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,024.30900	1,119.224	13.03	0.9694	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			14.48390	10.529	12.75	0.0413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			928.28390	1,022.129	12.75	0.9587	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			291.89520	232.803	12.37	0.4827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			205.69520	244.403	12.37	0.5173	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			31.48730	23.111	12.04	0.0849	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			695.28730	784.711	12.04	0.9151	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			133.80350	99.393	11.97	0.2730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			367.60350	430.993	11.97	0.7270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			174.73030	133.587	12.09	0.3361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			308.53030	365.187	12.09	0.6639	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			608.50530	692.939	11.76	0.8884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			44.70530	31.339	11.76	0.1116	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			412.98950	480.943	11.88	0.7684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			109.18950	79.344	11.88	0.2316	0.00	0	150
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			0.00000	231.143	12.40	0.4740	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			0.00000	256.043	12.40	0.5260	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,720.56650	3,622.500	22.75	0.9951	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.76650	1.801	22.75	0.0049	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,240.60150	3,142.551	20.41	0.9945	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.80150	1.851	20.41	0.0055	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,441.15400	1,346.837	15.82	0.9281	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		22.35400	26.137	15.82	0.0719	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,610.94620	1,516.006	15.98	0.9446	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		16.74620	19.906	15.98	0.0554	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,248.50480	1,156.428	15.38	0.8855	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		40.50480	46.528	15.38	0.1145	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		458.24700	524.797	12.01	0.7466	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		136.24700	104.697	12.01	0.2534	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,369.98080	1,277.569	15.69	0.9055	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		31.98080	37.669	15.69	0.0945	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,427.16180	1,336.063	15.68	0.8928	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		40.76180	47.763	15.68	0.1072	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,303.76120	3,205.693	18.99	0.9907	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		3.46120	3.593	18.99	0.0093	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		15.72990	18.472	16.54	0.0448	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,046.02990	1,950.572	16.54	0.9552	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,523.18930	3,425.017	19.51	0.9925	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		2.88930	2.917	19.51	0.0075	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,794.20270	1,700.020	16.17	0.9348	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		23.90270	27.920	16.17	0.0652	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,889.94460	1,795.339	16.35	0.9418	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		21.24460	24.839	16.35	0.0582	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		155.78610	124.237	12.08	0.2596	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		520.18610	586.837	12.08	0.7404	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,891.35440	3,793.200	19.49	0.9949	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.05440	2.000	19.49	0.0051	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,393.00360	3,294.995	18.80	0.9905	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.70360	3.796	18.80	0.0095	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,422.05200	1,331.595	15.62	0.8757	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		52.75200	60.395	15.62	0.1243	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		399.21410	452.931	12.47	0.6171	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		55.70410	63.837	15.71	0.1259	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,474.10410	1,384.037	15.71	0.8741	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,741.17350	3,643.016	18.94	0.9930	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		2.77350	2.816	18.94	0.0070	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		277.61410	233.131	12.47	0.3829	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,192.21380	2,097.355	16.86	0.9447	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		23.11380	26.455	16.86	0.0553	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,093.07980	3,994.802	17.72	0.9948	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		2.07980	2.102	17.72	0.0052	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,575.89920	3,477.845	17.68	0.9883	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		4.89920	5.145	17.68	0.0117	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,409.75420	1,322.818	15.52	0.8313	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		88.75420	100.118	15.52	0.1687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,524.58790	1,620.172	12.53	0.9605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		18.98790	16.372	12.53	0.0395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		412.43860	460.033	12.82	0.5567	0.00	0	4,600



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	12.50	Put			406.83860	356.233	12.82	0.4433	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,639.84470	3,542.504	17.26	0.9865	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			5.44470	6.304	17.26	0.0135	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			287.99020	320.563	13.48	0.4269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			632.39020	566.763	13.48	0.5731	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,540.80680	3,443.643	17.28	0.9843	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			6.40680	7.443	17.28	0.0157	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			257.13520	286.355	13.70	0.3904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			711.53520	642.555	13.70	0.6096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,659.92490	2,566.294	17.39	0.9465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			25.52490	30.093	17.39	0.0535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			117.09220	130.523	15.26	0.2009	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,341.49220	1,256.723	15.26	0.7991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			368.62160	409.523	12.98	0.5140	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			473.02160	415.723	12.98	0.4860	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,471.57230	3,374.550	17.28	0.9826	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			7.17230	8.350	17.28	0.0174	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,580.40450	3,483.166	17.27	0.9852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			6.00450	6.966	17.27	0.0148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			353.80770	393.229	13.06	0.4988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			498.20770	439.429	13.06	0.5012	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,271.24270	1,187.635	15.10	0.7844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			126.84270	141.435	15.10	0.2156	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,788.65360	3,691.094	17.24	0.9892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.25360	4.894	17.24	0.0108	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,515.62300	4,417.601	17.23	0.9966	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.22300	1.401	17.23	0.0034	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			170.31700	190.011	14.53	0.2782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,024.71700	946.211	14.53	0.7218	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			975.56520	898.308	14.41	0.7070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			181.16520	202.108	14.41	0.2930	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			862.95520	941.116	11.93	0.8333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			107.35520	87.316	11.93	0.1667	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			190.76000	212.800	14.31	0.3060	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			935.16000	859.000	14.31	0.6940	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,064.61840	1,150.139	11.71	0.8987	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			59.01840	46.339	11.71	0.1013	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			788.46230	863.224	12.02	0.8021	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			132.86230	109.424	12.02	0.1979	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			685.36840	753.853	12.17	0.7505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			179.76840	150.053	12.17	0.2495	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			901.58870	981.358	11.89	0.8478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			95.98870	77.558	11.89	0.1522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			981.47120	1,064.260	11.80	0.8748	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			75.87120	60.460	11.80	0.1252	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			509.03080	564.950	12.56	0.6356	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	12.30	Put			303.43080	261.150	12.56	0.3644	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,081.61460	1,167.645	11.70	0.9031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			56.01460	43.845	11.70	0.0969	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			577.13520	514.133	13.31	0.5452	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			312.73520	347.933	13.31	0.4548	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,142.00500	1,060.853	14.80	0.7539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			147.60500	164.653	14.80	0.2461	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			597.61660	533.612	13.37	0.5558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			303.21660	337.412	13.37	0.4442	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			280.16230	239.993	12.50	0.3447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			535.76230	593.793	12.50	0.6553	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			752.65280	825.635	12.06	0.7856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			147.05280	121.835	12.06	0.2144	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			36.22970	40.834	17.02	0.0708	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,380.62970	2,287.034	17.02	0.9292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			421.37260	469.782	12.80	0.5645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			395.77260	345.982	12.80	0.4355	86,495.53	250	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			0.00000	381.409	13.12	0.4876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			0.00000	457.609	13.12	0.5124	114,402.18	250	250
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			35.86890	40.428	17.03	0.0701	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,390.26890	2,296.628	17.03	0.9299	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			35.51210	40.025	17.05	0.0695	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,399.91210	2,306.225	17.05	0.9305	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,279.29310	4,181.388	16.81	0.9944	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.09310	2.388	16.81	0.0056	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,732.38170	3,635.065	16.87	0.9871	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			5.18170	6.065	16.87	0.0129	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,400.05260	1,315.941	15.37	0.7983	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			122.85260	136.941	15.37	0.2017	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,009.00420	1,920.171	16.24	0.8667	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			83.90420	93.371	16.24	0.1333	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,542.53720	2,450.020	17.00	0.9125	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			53.43720	59.421	17.00	0.0875	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,453.69410	4,357.311	18.64	0.9833	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.69410	9.811	18.64	0.0167	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,911.11470	3,816.343	18.64	0.9701	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			15.11470	18.843	18.64	0.0299	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,391.76430	1,309.784	15.24	0.7644	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			165.76430	182.283	15.24	0.2356	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,239.31280	4,143.723	18.63	0.9774	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			10.81280	13.923	18.63	0.0226	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			179.77030	153.268	12.20	0.2246	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			861.27030	933.468	12.20	0.7754	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			163.62710	179.910	15.32	0.2300	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,442.12710	1,359.710	15.32	0.7700	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,341.42960	2,250.433	16.66	0.8862	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	13/11/2018	Foreign Exchange Option	14.86	Call			75.02960	82.933	16.66	0.1138	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			920.78230	850.154	14.16	0.6279	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			298.88230	327.254	14.16	0.3721	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			124.94630	104.951	12.08	0.1648	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,053.04630	1,132.051	12.08	0.8352	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,795.38280	1,890.751	12.87	0.9548	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			27.28280	23.651	12.87	0.0452	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,702.68040	4,605.536	18.92	0.9786	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			11.98040	14.136	18.92	0.0214	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,103.52290	4,007.989	18.92	0.9625	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			22.82290	26.589	18.92	0.0375	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,387.51230	1,306.956	15.17	0.7369	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			206.81230	225.556	15.17	0.2631	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,261.15170	1,183.170	14.87	0.7010	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			247.05170	268.670	14.87	0.2990	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,108.71070	3,014.438	17.65	0.9216	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			54.61070	59.938	17.65	0.0784	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			768.84040	705.044	13.77	0.5509	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			409.34040	445.243	13.77	0.4491	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			0.00000	2,359.568	16.73	0.8753	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			0.00000	99.768	16.73	0.1247	99,768.40	1,000	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			461.02630	413.093	13.02	0.4072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			601.52630	653.293	13.02	0.5928	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			85.74950	94.088	16.83	0.1182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,525.24950	2,433.888	16.83	0.8818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,385.40600	1,305.096	15.13	0.7255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			225.90600	245.296	15.13	0.2745	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			422.02510	458.969	13.70	0.4597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			741.52510	678.769	13.70	0.5403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			911.08330	842.433	14.10	0.6016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			351.58330	382.633	14.10	0.3984	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,348.08810	2,258.012	16.59	0.8659	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			98.58810	108.212	16.59	0.1341	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			85.12750	93.405	16.84	0.1174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,534.62750	2,443.205	16.84	0.8826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,133.21400	1,212.998	12.15	0.8357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			132.71400	112.798	12.15	0.1643	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			86.37670	94.779	16.82	0.1190	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,515.87670	2,424.579	16.82	0.8810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,615.86890	4,519.176	18.95	0.9724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			16.36890	19.376	18.95	0.0276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,357.69830	3,262.585	18.02	0.9312	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			48.19830	52.785	18.02	0.0688	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,928.96990	4,831.373	18.88	0.9753	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			15.06990	17.673	18.88	0.0247	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,292.01100	4,196.255	18.88	0.9577	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	31/12/2018	Foreign Exchange Option	16.93	Call			28.11100	32.554	18.88	0.0423	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,382.12600	1,302.299	15.05	0.7127	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			248.22600	268.599	15.05	0.2873	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,501.56060	2,411.566	16.58	0.8454	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			133.46060	144.566	16.58	0.1546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			0.00000	164.527	16.56	0.1646	164,527.10	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			142.75190	153.378	16.69	0.1546	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,682.25190	2,591.678	16.69	0.8454	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			306.60500	328.102	15.27	0.2990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,576.10500	1,496.402	15.27	0.7010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,198.91890	1,275.049	12.46	0.7886	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			218.41890	193.349	12.46	0.2114	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,023.94720	1,093.801	12.62	0.7293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			303.44720	272.100	12.62	0.2707	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,103.08230	1,033.838	14.35	0.5984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			433.58230	465.538	14.35	0.4016	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,422.48890	1,505.888	12.30	0.8489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			141.98890	124.188	12.30	0.1511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,464.18940	2,563.627	11.83	0.9786	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			13.68940	11.927	11.83	0.0214	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,241.82650	1,319.338	12.42	0.8015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			201.32650	177.638	12.42	0.1985	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,935.19230	1,852.052	15.80	0.7600	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			235.69230	253.752	15.80	0.2400	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			662.93470	711.440	13.39	0.5550	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			642.43470	589.740	13.39	0.4450	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			141.92920	152.489	16.70	0.1538	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,691.42920	2,600.789	16.70	0.8462	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			143.58010	154.276	16.68	0.1554	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,673.08010	2,582.576	16.68	0.8446	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			0.00000	2,482.827	16.56	0.8354	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			366.62350	329.837	12.74	0.3060	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			950.32350	1,014.837	12.74	0.6940	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			362.70190	386.149	15.59	0.3043	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,819.50190	1,742.049	15.59	0.6957	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			360.84740	384.178	15.60	0.3030	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,827.64740	1,750.079	15.60	0.6970	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			364.56220	388.132	15.58	0.3056	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,811.36220	1,734.031	15.58	0.6944	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,873.03670	6,780.458	18.84	0.9422	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			65.83670	72.558	18.84	0.0578	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			355.40950	373.719	16.89	0.2437	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,972.60950	2,891.619	16.89	0.7563	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			354.18690	372.427	16.90	0.2430	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,981.38690	2,900.327	16.90	0.7570	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			356.64270	375.017	16.88	0.2445	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	13/12/2019	Foreign Exchange Option	15.80	Put			2,963.84270	2,882.917	16.88	0.7555	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			671.62310	700.856	16.10	0.3635	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,348.72310	2,277.356	16.10	0.6365	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			669.56760	698.729	16.11	0.3626	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,356.66760	2,285.229	16.11	0.6374	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			667.52740	696.602	16.11	0.3617	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,364.62740	2,293.102	16.11	0.6383	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,500.17050	2,426.307	16.30	0.6391	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			694.47050	723.807	16.30	0.3609	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			765.59240	797.938	16.30	0.3787	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,466.29240	2,392.738	16.30	0.6213	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			763.48120	795.748	16.31	0.3778	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,474.18120	2,400.548	16.31	0.6222	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			767.71920	800.143	16.29	0.3796	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,458.41920	2,384.943	16.29	0.6204	0.00	0	0
<b>Total \$ / R Option</b>												<b>6,556,714.20</b>	<b>32,500</b>	<b>2,429,143</b>
<b>Total \$ / R</b>												<b>2,361,657,239.80</b>	<b>221,640</b>	<b>3,969,018</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.46160		12.36380			0.0000	124,616.00	10	415
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.60380		12.50560			0.0000	63,019.00	5	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.74020		12.64050			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.01410		12.91320			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>187,635.00</b>	<b>15</b>	<b>477</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,024.22580	1,226.750	16.10	0.0399	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			157,644.22580	148,066.750	16.10	0.9601	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,000.64350	1,198.724	16.11	0.0391	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			158,620.64350	149,038.724	16.11	0.9609	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,048.31570	1,255.419	16.08	0.0408	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			156,668.31570	147,095.419	16.08	0.9592	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,678.37650	9,763.475	15.74	0.1556	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			159,118.37650	150,383.475	15.74	0.8444	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,585.92160	9,659.982	15.76	0.1541	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			160,025.92160	151,279.982	15.76	0.8459	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,771.69190	9,868.119	15.73	0.1571	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			158,211.69190	149,488.119	15.73	0.8429	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			7,918.14660	8,686.074	16.97	0.1099	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			262,868.14660	253,666.074	16.97	0.8901	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			7,861.29820	8,623.421	16.98	0.1092	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			263,811.29820	254,603.421	16.98	0.8908	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			7,807.58970	8,561.465	16.99	0.1085	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			264,757.58970	255,541.465	16.99	0.8915	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			36,270.18700	38,614.944	15.59	0.3043	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			181,950.18700	174,204.944	15.59	0.6957	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			36,084.74240	38,417.853	15.60	0.3030	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	14.38	Put			182,764.74240	175,007.853	15.60	0.6970	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			36,456.21920	38,813.152	15.58	0.3056	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			181,136.21920	173,403.152	15.58	0.6944	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>187,635.00</b>	<b>15</b>	<b>477</b>
£ / R	On	30/04/2018	Foreign Exchange Future			17.29430		17.13620			0.0000	0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future			17.33490		17.18300			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.44610		17.28860			0.0000	87,352,622.70	5,007	446,952
£ / R	On	17/09/2018	Foreign Exchange Future			17.72010		17.56120			0.0000	20,537,595.90	1,159	18,494
£ / R	On	14/12/2018	Foreign Exchange Future			17.98690		17.82510			0.0000	63,745,573.60	3,544	6,117
£ / R	On	18/03/2019	Foreign Exchange Future			18.27470		18.11030			0.0000	65,898,568.20	3,606	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.54390		18.37900			0.0000	0.00	0	5,465
<b>Total £ / R Future</b>												<b>237,534,360.40</b>	<b>13,316</b>	<b>481,980</b>
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			182.84370	88.938	13.40	0.4108	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			89.04370	153.238	13.40	0.5892	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			91.27230	53.801	13.11	0.1794	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			424.27230	538.701	13.11	0.8206	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,088.60000	17,246.100	23.94	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	23.94	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			165.92580	203.116	14.08	0.3327	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			767.32580	647.016	14.08	0.6673	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			279.72140	339.028	13.50	0.4870	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			491.12140	392.928	13.50	0.5130	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,116.03230	2,959.183	17.79	0.9871	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			4.63230	5.283	17.79	0.0129	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			163.64980	200.364	14.09	0.3292	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			775.04980	654.264	14.09	0.6708	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			161.39990	197.644	14.10	0.3257	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			782.79990	661.544	14.10	0.6743	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			377.56030	424.019	14.44	0.3909	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,066.36030	953.919	14.44	0.6091	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			374.76320	420.901	14.45	0.3887	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,073.56320	960.801	14.45	0.6113	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			380.38100	427.159	14.43	0.3931	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,059.18100	947.059	14.43	0.6069	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			701.02880	765.039	14.32	0.4991	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			985.92880	888.139	14.32	0.5009	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			697.25740	760.962	14.33	0.4972	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			992.15740	894.062	14.33	0.5028	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			693.50410	756.903	14.34	0.4954	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			998.40410	900.003	14.34	0.5046	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			910.26520	978.758	14.41	0.5216	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,109.96520	1,014.058	14.41	0.4784	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			918.23200	987.257	14.40	0.5248	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,097.93200	1,002.557	14.40	0.4752	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			914.24420	982.996	14.41	0.5232	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,103.94420	1,008.296	14.41	0.4768	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,031.13470	1,100.481	14.45	0.5188	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,282.13470	1,186.581	14.45	0.4812	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,027.24300	1,096.356	14.46	0.5174	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,288.24300	1,192.456	14.46	0.4826	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,035.04770	1,104.627	14.45	0.5202	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,276.04770	1,180.727	14.45	0.4798	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>237,534,360.40</b>	<b>13,316</b>	<b>482,980</b>
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11346		0.11329			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11454		0.11438			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11479		0.11463			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11661		0.11646			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11869		0.11853			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12321		0.12308			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	48.51	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,670.50000	875,653.800	48.51	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,670.50000	882,653.800	48.51	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	48.51	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	48.51	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,670.50000	876,653.800	48.51	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	48.51	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,670.50000	877,653.800	48.51	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			10.81410	10.344	17.59	0.0343	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,572.51410	1,556.744	17.59	0.9657	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			5.78510	5.602	23.48	0.0155	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,567.48510	2,552.002	23.48	0.9845	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			82.04420	80.881	14.92	0.2189	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			643.74420	627.281	14.92	0.7811	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,536.70000	822,521.400	23.74	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,536.70000	876,521.400	23.74	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,536.70000	877,521.400	23.74	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.74	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,536.70000	875,521.400	23.74	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			132.87380	131.993	18.25	0.1883	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,486.77380	1,470.993	18.25	0.8117	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	Call			62.71150	62.188	20.74	0.0920	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,416.61150	2,401.188	20.74	0.9080	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			329.62630	330.129	16.11	0.4089	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			683.52630	669.129	16.11	0.5911	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			562.22850	564.592	16.48	0.4932	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			708.82850	695.492	16.48	0.5068	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			296.88930	296.792	18.32	0.2921	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,443.48930	1,427.692	18.32	0.7079	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,045.18900	1,053.211	13.81	0.7713	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			191.78900	184.111	13.81	0.2287	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			694.35550	695.627	18.55	0.4318	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,386.35550	1,374.327	18.55	0.5682	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			526.17040	526.543	21.14	0.3253	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,218.17040	2,205.243	21.14	0.6747	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,046.64940	1,048.655	16.99	0.5934	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			738.64940	727.355	16.99	0.4066	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>8,296</b>
€ / R	On	30/04/2018	Foreign Exchange Future			15.12800		15.02450			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.19880		15.09960			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.28320		15.18070			0.0000	24,590,668.80	1,609	118,890
€ / R	On	17/09/2018	Foreign Exchange Future			15.57060		15.46700			0.0000	15,570,600.00	1,000	57,482
€ / R	On	14/12/2018	Foreign Exchange Future			15.85670		15.75020			0.0000	69,008,358.40	4,352	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.17360		16.06420			0.0000	66,667,579.20	4,122	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.43660		16.32590			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>175,837,206.40</b>	<b>11,083</b>	<b>193,996</b>
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			253.68490	161.319	12.23	0.6781	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			38.18490	49.319	12.23	0.3219	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			141.77140	101.453	11.27	0.3184	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			261.37140	320.253	11.27	0.6816	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			578.90340	498.203	12.23	0.6732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			129.60340	151.403	12.23	0.3268	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			26.98140	21.145	11.67	0.0681	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			907.68140	1,004.345	11.67	0.9319	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,184.72200	1,284.903	12.79	0.9622	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			14.02200	11.703	12.79	0.0378	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,181.68510	2,284.009	15.28	0.9971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.98510	0.809	15.28	0.0029	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			188.42220	144.775	11.19	0.3256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			369.12220	427.975	11.19	0.6744	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			954.77990	1,052.254	11.87	0.9385	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			24.07990	19.053	11.87	0.0615	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			66.98760	78.558	13.03	0.1892	0.00	0	3,000



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	16.00	Put			886.28760	795.358	13.03	0.8108	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			33.90640	26.108	11.29	0.0838	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			814.60640	909.308	11.29	0.9162	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,223.52580	1,324.011	12.95	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.82580	10.811	12.95	0.0349	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			26.76830	31.245	13.53	0.0864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,286.06830	1,188.045	13.53	0.9136	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,684.78600	1,786.707	14.29	0.9882	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.08600	3.507	14.29	0.0118	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,438.59840	1,540.259	13.79	0.9773	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.89840	7.059	13.79	0.0227	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			245.82110	287.860	11.46	0.5284	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			315.12110	254.660	11.46	0.4716	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,449.38340	6,346.904	25.55	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08340	0.104	25.55	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			164.81560	192.646	11.93	0.3947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			474.11560	399.446	11.93	0.6053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,369.87490	5,267.506	25.55	0.9983	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.57490	0.706	25.55	0.0017	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,431.06460	3,328.387	19.18	0.9955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.76460	1.587	19.18	0.0045	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			162.03180	189.396	11.95	0.3895	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			481.33180	406.196	11.95	0.6105	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			159.29310	186.196	11.97	0.3845	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			488.59310	412.996	11.97	0.6155	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			104.63330	117.007	14.40	0.1627	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			103.50750	115.789	14.40	0.1612	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			15.75230	15.639	17.82	0.0246	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,980.32330	2,083.175	11.96	0.9728	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			13.32330	12.575	11.96	0.0272	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,271.68220	1,363.503	10.57	0.9129	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			54.68220	42.903	10.57	0.0871	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,755.39530	1,663.979	14.41	0.8402	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,737.63330	1,646.407	14.40	0.8373	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,437.68280	1,348.626	13.88	0.7865	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			144.68280	159.226	13.88	0.2135	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			333.00860	366.382	12.45	0.4261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			716.00860	645.782	12.45	0.5739	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			823.48740	749.037	12.70	0.6174	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,165.57450	6,061.954	19.40	0.9956	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.57450	2.554	19.40	0.0044	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,108.75230	4,005.039	17.82	0.9754	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,746.50750	1,655.189	14.40	0.8388	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			102.39530	114.579	14.41	0.1598	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			290.48740	319.637	12.70	0.3826	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,304.03710	2,209.774	15.03	0.8282	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			156.20590	168.610	15.01	0.1738	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,286.00590	2,191.910	15.01	0.8262	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			155.21650	167.538	15.02	0.1728	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,295.01650	2,200.838	15.02	0.8272	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			154.23710	166.474	15.03	0.1718	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			734.03010	782.533	12.62	0.5287	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			819.83010	758.933	12.62	0.4713	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			741.86420	791.006	12.60	0.5328	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			807.66420	747.406	12.60	0.4672	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			737.93690	786.762	12.61	0.5308	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			813.73690	753.162	12.61	0.4692	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			710.31760	751.238	13.38	0.4575	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,244.41760	1,174.638	13.38	0.5425	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			707.17460	747.919	13.39	0.4560	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,251.27460	1,181.319	13.39	0.5440	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			704.04650	744.617	13.40	0.4544	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,258.14650	1,188.017	13.40	0.5456	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,507</b>
<b>Total € / R</b>												<b>175,837,206.40</b>	<b>11,083</b>	<b>801,503</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.47010		9.42660			0.0000	22,254,735.00	2,350	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.58460		9.54050			0.0000	5,271,530.00	550	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.69750		9.65180			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.92930		9.88210			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>27,526,265.00</b>	<b>2,900</b>	<b>24,206</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,087.57140	1,044.017	13.28	0.9770	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.41180	4.365	13.19	0.0243	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,067.81180	1,024.265	13.19	0.9757	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.28970	4.239	13.23	0.0236	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,077.68970	1,034.139	13.23	0.9764	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.17140	4.117	13.28	0.0230	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			15.88820	16.775	13.80	0.0496	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,585.38820	1,542.175	13.80	0.9504	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			15.56960	16.437	13.81	0.0487	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,595.06960	1,551.837	13.81	0.9513	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			15.25740	16.104	13.82	0.0478	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,604.75740	1,561.504	13.82	0.9522	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,877.95630	1,833.325	14.64	0.9175	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			40.67550	41.782	14.61	0.0843	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,858.87550	1,814.282	14.61	0.9157	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			40.21360	41.300	14.62	0.0834	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,868.41360	1,823.800	14.62	0.9166	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			39.75630	40.825	14.64	0.0825	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			205.21510	210.151	13.47	0.2611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,323.11510	1,280.851	13.47	0.7389	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			203.51940	208.400	13.48	0.2592	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,331.41940	1,289.100	13.48	0.7408	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			201.83850	206.660	13.50	0.2574	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,339.73850	1,297.360	13.50	0.7426	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>27,526,265.00</b>	<b>2,900</b>	<b>24,206</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.72860		9.65150			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.98230		9.90170			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.19590	1.567	11.75	0.0105	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,169.69590	1,092.967	11.75	0.9895	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.12700	1.476	11.75	0.0100	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,179.62700	1,102.876	11.75	0.9900	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.26880	1.662	11.75	0.0111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,159.76880	1,083.062	11.75	0.9889	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			621.76170	673.587	11.89	0.7224	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			200.06170	171.287	11.89	0.2776	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			615.47470	666.627	11.89	0.7187	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			203.77470	174.327	11.89	0.2813	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			628.09450	680.588	11.89	0.7260	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			196.39450	168.288	11.89	0.2740	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>1,500</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.76120		12.70610			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.01360		12.95830			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.26370		13.20770			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.76400		13.70710			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	18/06/2018	Foreign Exchange Option	14.54	Call			8.09020	8.522	17.14	0.0269	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,841.99020	1,787.322	17.14	0.9731	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			7.99470	8.413	17.18	0.0266	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,851.89470	1,797.213	17.18	0.9734	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			8.18700	8.634	17.10	0.0273	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,832.08700	1,777.434	17.10	0.9727	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			41.25690	43.191	15.51	0.0779	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,112.95690	2,059.591	15.51	0.9221	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			40.88980	42.795	15.53	0.0772	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,122.58980	2,069.195	15.53	0.9228	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			40.52670	42.403	15.56	0.0766	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,132.22670	2,078.803	15.56	0.9234	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			503.36710	531.391	11.93	0.5359	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			505.66710	477.691	11.93	0.4641	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			499.25690	526.622	11.93	0.5328	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			511.55690	482.922	11.93	0.4672	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			507.50910	536.192	11.92	0.5391	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			499.80910	472.492	11.92	0.4609	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			428.93560	444.710	13.82	0.3515	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,441.83560	1,400.710	13.82	0.6485	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			426.82180	442.512	13.84	0.3500	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,449.72180	1,408.511	13.84	0.6500	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			424.72620	440.327	13.85	0.3485	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,457.62620	1,416.326	13.85	0.6515	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	18/06/2018	Foreign Exchange Future			1.97240		1.95580			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98750		1.97070			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00280		1.98580			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03220		2.01540			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	18/06/2018	Foreign Exchange Option	2.01	Put			712.96700	588.208	12.01	0.6487	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			148.57220	184.436	12.15	0.3148	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			790.57220	660.436	12.15	0.6852	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			128.91210	159.934	12.28	0.2810	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			870.91210	735.934	12.28	0.7190	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			170.96700	212.208	12.01	0.3513	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			157.38630	177.218	13.69	0.1937	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,950.38630	1,802.218	13.69	0.8063	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			182.41950	205.964	13.47	0.2206	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,775.41950	1,630.964	13.47	0.7794	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			169.41390	191.033	13.58	0.2068	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,862.41390	1,716.033	13.58	0.7932	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,262.90210	1,371.001	11.99	0.7246	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			404.90210	343.001	11.99	0.2754	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,199.10670	1,305.113	12.04	0.7056	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			441.10670	377.113	12.04	0.2944	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,137.35210	1,241.320	12.08	0.6861	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			479.35210	413.320	12.08	0.3139	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,288.78120	1,376.745	12.84	0.6019	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			934.78120	854.745	12.84	0.3981	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,240.17810	1,326.455	12.88	0.5876	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			986.17810	904.455	12.88	0.4124	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	14/06/2019	Foreign Exchange Option	1.97	Call			1,338.88900	1,428.567	12.79	0.6163	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			884.88900	806.567	12.79	0.3837	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	18/06/2018	Foreign Exchange Future			2.05490		2.04050			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09410		2.07950			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.13400		2.11890			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28200		2.26800			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	18/06/2018	Foreign Exchange Option	2.21	Put			1,745.55610	1,605.724	14.45	0.8978	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			45.14110	48.122	14.61	0.0910	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,840.14110	1,699.122	14.61	0.9090	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			40.35670	42.334	14.76	0.0810	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,935.35670	1,793.335	14.76	0.9190	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			50.55610	54.724	14.45	0.1022	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			114.87880	122.175	15.29	0.1263	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,819.87880	2,681.175	15.29	0.8737	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			107.60280	114.214	15.38	0.1190	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,912.60280	2,773.214	15.38	0.8810	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			100.81700	106.795	15.47	0.1120	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,005.81700	2,865.795	15.47	0.8880	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,086.42740	1,161.684	12.86	0.6181	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			697.42740	621.684	12.86	0.3819	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,036.47590	1,109.518	12.93	0.5999	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			747.47590	669.518	12.93	0.4001	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			988.39880	1,059.280	13.00	0.5817	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			799.39880	719.280	13.00	0.4183	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			799.34340	746.080	13.37	0.3241	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,993.37550	2,085.032	13.28	0.6999	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			713.37550	665.032	13.28	0.3001	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,934.89720	2,024.879	13.32	0.6879	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			754.89720	704.879	13.32	0.3121	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,879.34340	1,966.080	13.37	0.6759	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.58960		1.57760			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.61040		1.59830			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.63000		1.61780			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72220		1.70990			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 HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			16.36620	20.422	15.77	0.0512	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,840.36620	1,724.422	15.77	0.9488	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			13.97680	17.321	15.94	0.0440	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,937.97680	1,821.321	15.94	0.9560	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			19.19440	24.096	15.59	0.0596	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,743.19440	1,628.096	15.59	0.9404	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,676.18930	2,562.657	16.36	0.9100	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			69.80430	78.560	16.12	0.1045	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,486.80430	2,374.560	16.12	0.8955	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			64.26040	72.345	16.24	0.0969	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,581.26040	2,468.345	16.24	0.9031	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			59.18930	66.657	16.36	0.0900	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			921.89110	992.706	12.71	0.6626	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			443.89110	392.706	12.71	0.3374	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			866.83100	936.308	12.81	0.6387	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			488.83100	436.308	12.81	0.3613	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			979.47880	1,051.737	12.61	0.6863	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			401.47880	351.737	12.61	0.3137	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			853.19970	901.108	14.57	0.4754	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,354.19970	1,279.108	14.57	0.5246	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			821.19780	867.252	14.67	0.4615	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,422.19780	1,345.252	14.67	0.5385	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			886.53770	936.350	14.48	0.4895	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,287.53770	1,214.350	14.48	0.5105	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	18/06/2018	Foreign Exchange Future			0.12320		0.12260			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12200		0.12070			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12160		0.12050			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11960		0.12030			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	18/06/2018	Foreign Exchange Future			1.57990		1.57370			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60380		1.59750			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62670		1.62050			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67250		1.66580			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.87000		8.85030			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.97270		8.95310			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.07440		9.05410			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58370		9.56650			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	18/06/2018	Foreign Exchange Option	9.84	Call			4.88770	4.675	13.64	0.0266	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			994.58770	974.675	13.64	0.9734	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.75770	4.546	13.69	0.0259	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,004.45770	984.546	13.69	0.9741	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			5.02210	4.808	13.59	0.0274	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			984.72210	964.808	13.59	0.9726	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			49.54830	48.774	13.70	0.1300	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,026.44830	1,006.074	13.70	0.8700	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			48.55230	47.779	13.71	0.1277	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,035.45230	1,015.079	13.71	0.8723	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			50.56320	49.787	13.69	0.1323	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,017.46320	997.087	13.69	0.8677	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			427.58610	434.109	12.24	0.5887	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			293.48610	279.709	12.24	0.4113	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			422.40280	428.797	12.24	0.5842	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			298.30280	284.397	12.24	0.4158	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			417.26510	423.528	12.25	0.5797	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			303.16510	289.128	12.25	0.4203	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			412.13950	414.374	13.66	0.4350	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			765.63950	750.674	13.66	0.5650	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			408.97010	411.157	13.67	0.4324	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			772.47010	757.457	13.67	0.5676	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			415.33770	417.611	13.64	0.4376	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			758.83770	743.911	13.64	0.5624	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	18/06/2018	Foreign Exchange Future			1.26970		1.26710			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27770		1.27510			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28580		1.28310			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35010		1.34820			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	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			529.00000	503.000		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			629.00000	603.000		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

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	18/06/2018	Foreign Exchange Option	1.31	Put			429.00000	403.000		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			949.00000	923.000		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			1,049.00000	1,023.000		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			849.00000	823.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			131.00000	158.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			331.00000	358.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			231.00000	258.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			282.00000	301.000		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			182.00000	201.000		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			382.00000	401.000		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	18/06/2018	Foreign Exchange Future			1.40000		1.39830			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40590		1.40430			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	18/06/2018	Foreign Exchange Future			1.22640		1.22780			0.0000	61,320.00	50	140
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23540		1.23680			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>61,320.00</b>	<b>50</b>	<b>140</b>
<b>Total QUANTO € / \$</b>												<b>61,320.00</b>	<b>50</b>	<b>140</b>
R / ¥	On	03/05/2018	Foreign Exchange Future			8.81350	0.11333	8.82650			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.71190	0.11333	8.72350			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11333	503.35510	450.957	13.28	0.3632	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11333	1,038.35510	1,115.957	13.28	0.6368	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11333	471.62750	421.666	13.39	0.3443	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11333	1,106.62750	1,186.666	13.39	0.6557	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11333	536.96890	482.056	13.18	0.3827	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11333	971.96890	1,047.056	13.18	0.6173	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11333	1,473.59920	1,564.674	13.90	0.7395	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	03/05/2018	Foreign Exchange Option	8.94	Call		0.11333	338.59920	299.674	13.90	0.2605	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11333	1,367.07310	1,272.996	13.17	0.3847	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11333	2,832.07310	2,853.996	13.17	0.6153	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11333	4,685.99920	4,537.893	15.18	0.7605	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11333	850.99920	818.894	15.18	0.2395	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11333	1,325.27380	1,232.878	13.14	0.3767	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11333	2,890.27380	2,913.878	13.14	0.6233	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11333	1,284.26750	1,193.579	13.11	0.3687	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11333	2,949.26750	2,974.578	13.11	0.6313	0.00	0	0
<b>Total R / ¥ Option</b>												<b>0.00</b>	<b>0</b>	<b>210,000</b>
<b>Total R / ¥</b>												<b>0.00</b>	<b>0</b>	<b>210,000</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.73090	0.11333	8.74260			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.57560	0.11333	8.58660			0.0000	0.00	0	283
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>283</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11333	2,253.67200	2,145.788	13.55	0.5633	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11333	2,619.84840	2,655.774	12.80	0.6325	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11333	1,527.67200	1,536.788	13.55	0.4367	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11333	2,193.26800	2,086.372	13.51	0.5548	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11333	1,567.26800	1,577.372	13.51	0.4452	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11333	2,314.88060	2,206.021	13.59	0.5718	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11333	1,488.88060	1,497.021	13.59	0.4282	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11333	1,145.84840	1,064.774	12.80	0.3675	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11333	3,211.28520	3,115.273	14.94	0.5068	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11333	3,345.28520	3,359.273	14.94	0.4932	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11333	3,157.27900	3,061.889	14.91	0.5019	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11333	3,391.27900	3,405.889	14.91	0.4981	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11333	3,103.75280	3,008.993	14.88	0.4969	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11333	3,437.75280	3,452.993	14.88	0.5031	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>1,483</b>
SGD / R	On	18/06/2018	Foreign Exchange Future			9.42350		9.34770			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.55260		9.47580			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.67700		9.59920			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.24720		10.16940			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	18/06/2018	Foreign Exchange Option	10.10	Call			14.33910	17.055	12.64	0.0825	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			766.63910	693.555	12.64	0.9175	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			13.81320	16.404	12.66	0.0798	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			776.11320	702.904	12.66	0.9202	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	10.09	Call		14.88340	17.731	12.62	0.0853	0.00	0	0
SGD / R	On	18/06/2018		Foreign Exchange Option	10.09	Put		757.18340	684.231	12.62	0.9147	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.00	Call		119.35910	132.158	12.37	0.2926	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.00	Put		643.55910	579.558	12.37	0.7074	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.01	Call		117.39910	130.001	12.40	0.2887	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	10.01	Put		651.59910	587.401	12.40	0.7113	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	9.99	Call		121.29760	134.349	12.35	0.2966	0.00	0	0
SGD / R	On	17/09/2018		Foreign Exchange Option	9.99	Put		635.49760	571.749	12.35	0.7034	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.37	Call		478.03260	521.924	11.41	0.6549	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.37	Put		248.83260	214.924	11.41	0.3451	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.38	Call		472.50980	515.990	11.42	0.6505	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.38	Put		253.30980	218.990	11.42	0.3495	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.36	Call		483.60520	527.906	11.40	0.6592	0.00	0	0
SGD / R	On	14/12/2018		Foreign Exchange Option	9.36	Put		244.40520	210.906	11.40	0.3408	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Put		454.39090	414.541	12.17	0.4031	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Call		623.21020	661.678	12.15	0.6029	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	9.99	Put		443.81020	404.478	12.15	0.3971	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Call		618.48470	656.695	12.16	0.5999	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.00	Put		449.08470	409.495	12.16	0.4001	0.00	0	0
SGD / R	On	14/06/2019		Foreign Exchange Option	10.01	Call		613.79090	651.741	12.17	0.5969	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	18/06/2018		Foreign Exchange Future			2.99400	2.96160		0.0000	0.00	0	12,120	
TRY / R	On	17/09/2018		Foreign Exchange Future			2.94390	2.91380		0.0000	0.00	0	0	
TRY / R	On	14/12/2018		Foreign Exchange Future			2.89590	2.86760		0.0000	0.00	0	0	
TRY / R	On	14/06/2019		Foreign Exchange Future			2.89210	2.86510		0.0000	0.00	0	0	
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12,120</b>	
TRY / R	On	18/06/2018		Foreign Exchange Option	3.66	Call		0.50250	0.360	19.82	0.0051	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.66	Put		698.90250	666.360	19.82	0.9949	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.67	Call		0.50250	0.357	20.04	0.0050	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.67	Put		708.90250	676.357	20.04	0.9950	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.65	Call		0.50280	0.364	19.60	0.0052	0.00	0	0
TRY / R	On	18/06/2018		Foreign Exchange Option	3.65	Put		688.90280	656.364	19.60	0.9948	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.36	Call		7.98300	9.218	14.35	0.0791	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.36	Put		454.18300	425.318	14.35	0.9209	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.37	Call		7.53280	8.677	14.39	0.0749	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.37	Put		463.73280	434.777	14.39	0.9251	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.35	Call		8.46040	9.791	14.31	0.0834	0.00	0	0
TRY / R	On	17/09/2018		Foreign Exchange Option	3.35	Put		444.66040	415.891	14.31	0.9166	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.97	Call		78.68180	89.241	13.11	0.4253	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.97	Put		181.08180	163.341	13.11	0.5747	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.98	Call		75.37450	85.598	13.12	0.4130	0.00	0	0
TRY / R	On	14/12/2018		Foreign Exchange Option	2.98	Put		187.77450	169.698	13.12	0.5870	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	14/12/2018	Foreign Exchange Option	2.96	Call			82.10530	93.006	13.09	0.4379	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			174.50530	157.106	13.09	0.5621	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.59860	29.248	15.49	0.1308	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			693.49860	667.148	15.49	0.8692	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.05880	28.738	15.56	0.1284	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			702.95880	676.639	15.56	0.8716	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.15360	29.773	15.42	0.1332	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			684.05360	657.673	15.42	0.8668	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>12,120</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.27590		1.27340			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.24920		1.24860			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.22520		1.22620			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17990		1.18350			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>2 796 247 312.40</b>	<b>216,504</b>	<b>2,265,795</b>
<b>Total Options</b>												<b>6 556 714.20</b>	<b>32,500</b>	<b>3,248,850</b>
<b>Grand Total:</b>												<b>2,802,804,026.60</b>	<b>249,004</b>	<b>5,514,645</b>