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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/05/2018 Foreign Exchange Future			12.45600		12.50250			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.45660		12.50250			0.0000	622,830,000.00	50,000	60,000
\$ / R On 30/05/2018 Foreign Exchange Future			12.45660		12.50250			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.45660		12.50410			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.47010		12.51780			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.48650		12.53520			0.0000	99,330,107.50	7,955	1,156,737
\$ / R On 20/06/2018 Foreign Exchange Future			12.48980		12.53870			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.50460		12.55430			0.0000	0.00	0	1,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.50950		12.55930			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.51610		12.56580			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.53920		12.58880			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.54580		12.59540			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.54750		12.59700			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.55080		12.60030			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.55740		12.60690			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.56890		12.61800			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.57890		12.62760			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.60850		12.65620			0.0000	0.00	0	3,479
\$ / R On 03/09/2018 Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			12.63570		12.68370			0.0000	8,289,019.20	656	85,609

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Future			12.65330		12.70150			0.0000	0.00	0	2,695
\$ / R	On	25/10/2018	Foreign Exchange Future			12.69660		12.74520			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.70300		12.75160			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.70620		12.75490			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.71420		12.76290			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.72700		12.77590			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.73180		12.78070			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.75420		12.80340			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.77150		12.82090			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.77620		12.82570			0.0000	3,155,721.40	247	25,774
\$ / R	On	31/12/2018	Foreign Exchange Future			12.80290		12.85280			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			12.85170		12.90230			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.87220		12.92310			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.89580		12.94700			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.92400		12.97490			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			12.93810		12.98880			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			12.99150		13.04140			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.06110		13.11020			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.33350		13.38180			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.61320		13.66100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.70570		13.75460			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.80230		13.85230			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>733,604,848.10</b>	<b>58,858</b>	<b>1,458,899</b>
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Put			113.21700	144.000	18.10	1.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.60	Call			15.71700	0.000	18.10	0.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			299.22030	344.000	18.10	1.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			1.72030	0.000	18.10	0.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			497.73450	544.000	18.10	1.0000	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			0.23450	0.000	18.10	0.0000	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			44.08750	44.178	18.23	0.4760	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			96.58750	50.778	18.23	0.5240	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			47.68020	49.590	18.40	0.5094	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			90.18020	46.190	18.40	0.4906	0.00	0	30,000
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			987.66840	1,033.466	33.91	0.9992	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			0.16840	0.066	33.91	0.0008	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			122.24920	137.267	18.19	0.6717	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			76.34920	43.867	18.19	0.3283	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			285.41150	232.673	18.61	0.8528	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			21.31150	16.073	18.61	0.1472	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,925.96570	2,973.484	69.99	0.9996	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.06570	0.084	69.99	0.0004	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			273.09830	306.140	20.95	0.8880	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			27.19830	12.740	20.95	0.1120	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,296.05530	1,343.420	32.05	0.9998	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.15530	0.020	32.05	0.0002	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	31/05/2018	Foreign Exchange Option	12.60	Call			59.59120	32.304	18.88	0.2546	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			155.49120	175.704	18.88	0.7454	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			223.34270	251.884	20.12	0.8434	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			37.44270	18.484	20.12	0.1566	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,386.11030	3,433.635	85.04	0.9991	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.21030	0.235	85.04	0.0009	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			338.94470	367.137	16.79	0.8110	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			56.74470	37.237	16.79	0.1890	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			123.08150	135.388	14.72	0.4151	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			14.73990	10.182	18.60	0.0452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			959.53990	1,003.682	18.60	0.9548	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,954.87670	4,003.532	31.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.07670	0.032	31.61	0.0001	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			33.03910	23.610	17.91	0.0955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			717.83910	757.110	17.91	0.9045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,895.06290	2,943.675	27.64	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.26290	0.175	27.64	0.0008	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			15.70840	10.873	18.55	0.0479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			940.50840	984.374	18.55	0.9521	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,624.94650	3,673.576	31.17	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.14650	0.076	31.17	0.0003	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.52820	1.798	21.07	0.0087	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,567.32820	1,615.298	21.07	0.9913	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,844.80470	4,893.502	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00470	0.002	31.61	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.18870	2.260	20.57	0.0109	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,467.98870	1,515.760	20.57	0.9891	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,744.80650	4,793.502	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00650	0.002	31.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.81080	3.399	19.72	0.0163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,299.61080	1,346.900	19.72	0.9837	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,874.89730	3,923.542	31.61	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.09730	0.042	31.61	0.0002	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,674.80810	4,723.503	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00810	0.003	31.61	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.69320	3.317	19.77	0.0159	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,309.49320	1,356.817	19.77	0.9841	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,464.81590	4,513.506	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.01590	0.006	31.61	0.0000	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			4.05130	2.865	20.07	0.0138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,368.85130	1,416.365	20.07	0.9862	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			353.72370	312.111	14.20	0.7185	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			68.52370	75.611	14.20	0.2815	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			6.12060	4.154	19.32	0.0199	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	13.75	Put			1,220.92060	1,267.654	19.32	0.9801	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,384.82050	4,433.508	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.02050	0.008	31.61	0.0000	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.80960	1.297	21.82	0.0062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,716.60960	1,764.796	21.82	0.9938	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			346.74310	305.438	14.23	0.7099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			71.54310	78.938	14.23	0.2901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.18400	3.663	19.57	0.0176	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,269.98400	1,317.163	19.57	0.9824	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,114.84730	4,163.519	31.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.04730	0.019	31.61	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.05620	3.573	19.62	0.0171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,279.85620	1,327.073	19.62	0.9829	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,254.99080	3,303.612	29.38	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.19080	0.112	29.38	0.0005	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,995.81340	2,044.240	23.22	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.01340	0.740	23.22	0.0035	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			13.82760	9.534	18.66	0.0426	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			978.62760	1,023.034	18.66	0.9574	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			319.69040	279.678	14.37	0.6750	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			84.49040	93.179	14.37	0.3250	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,765.10050	2,813.709	27.01	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.30050	0.209	27.01	0.0010	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			451.97760	407.002	13.75	0.8211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			36.77760	40.502	13.75	0.1789	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			35.08260	25.153	17.85	0.1009	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			699.88260	738.653	17.85	0.8991	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,685.12790	2,733.735	26.62	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.32790	0.235	26.62	0.0011	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.31720	0.225	26.77	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,715.11720	2,763.725	26.77	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,014.80000	8,063.500	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	31.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,465.23410	2,513.830	25.56	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.43410	0.330	25.56	0.0015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			40.79650	44.958	13.82	0.1934	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			435.99650	391.458	13.82	0.8066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			428.11850	383.810	13.85	0.7992	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			42.91850	47.310	13.85	0.2008	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,336.23210	1,287.880	18.76	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.03210	1.380	18.76	0.0074	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			65.59010	72.376	14.17	0.2730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			360.79010	318.876	14.17	0.7270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			791.25250	742.771	14.27	0.9636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			6.05250	6.271	14.27	0.0364	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			836.99500	879.064	18.25	0.9339	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	13.35	Call			22.19500	15.565	18.25	0.0661	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			644.52010	596.556	12.99	0.9406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			9.32010	10.056	12.99	0.0594	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.27080	2.125	17.67	0.0115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,187.47080	1,138.625	17.67	0.9885	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			2.84490	2.728	16.82	0.0151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,088.04490	1,039.228	16.82	0.9849	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			771.59600	723.163	14.10	0.9612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			6.39600	6.663	14.10	0.0388	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			5.28750	5.406	14.69	0.0312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			840.48750	791.906	14.69	0.9688	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			38.74990	42.689	13.78	0.1860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			443.94990	399.189	13.78	0.8140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			939.28310	890.566	15.54	0.9769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			4.08310	4.066	15.54	0.0231	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			742.15700	693.807	13.84	0.9573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			6.95700	7.307	13.84	0.0427	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			501.63010	455.519	13.54	0.8613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			26.43010	29.019	13.54	0.1387	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			145.74050	160.014	14.89	0.4602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			230.94050	196.514	14.89	0.5398	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			62.74160	69.234	14.13	0.2646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			367.94160	325.733	14.13	0.7354	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			54.70000	60.350	14.03	0.2399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			389.90000	346.850	14.03	0.7601	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			197.64730	216.399	15.27	0.5478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			182.84730	152.899	15.27	0.4522	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00160	0.001	31.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,164.80160	5,213.500	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00160	0.001	31.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,174.80160	5,223.500	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00170	0.001	31.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,154.80170	5,203.500	31.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			8.79100	5.996	19.03	0.0279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,113.59100	1,159.496	19.03	0.9721	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			52.00880	39.104	17.31	0.1486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			566.80880	602.604	17.31	0.8514	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,844.90630	3,893.546	31.61	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.10630	0.046	31.61	0.0002	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,535.41850	1,487.136	19.75	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.21850	0.636	19.75	0.0035	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			59.26320	45.050	17.11	0.1681	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			524.06320	558.550	17.11	0.8319	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,575.17210	2,623.778	26.09	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.37210	0.278	26.09	0.0013	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			65.76310	50.429	16.94	0.1853	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			490.56310	523.929	16.94	0.8147	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,605.15920	2,653.765	26.24	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.35920	0.265	26.24	0.0012	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			205.81420	173.423	15.07	0.4953	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			170.61420	186.923	15.07	0.5047	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,965.04570	3,013.659	27.98	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.24570	0.159	27.98	0.0007	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			7.21980	4.909	19.19	0.0232	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,172.01980	1,218.409	19.19	0.9768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			553.61070	506.618	13.34	0.8959	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			18.41070	20.118	13.34	0.1041	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,275.40040	2,323.949	24.61	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.60040	0.449	24.61	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,038.39840	989.605	16.39	0.9827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			3.19840	3.105	16.39	0.0173	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			112.45860	90.238	16.09	0.3009	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			327.25860	353.738	16.09	0.6991	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,984.87010	4,033.529	31.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.07010	0.029	31.61	0.0001	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,175.51930	2,224.033	24.11	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.71930	0.533	24.11	0.0025	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			25.90280	18.289	18.12	0.0763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			790.70280	831.789	18.12	0.9237	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,995.03880	3,043.653	28.12	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.23880	0.153	28.12	0.0007	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			37.96110	27.644	17.77	0.1096	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			672.76110	711.144	17.77	0.8904	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			258.28150	221.888	14.72	0.5849	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			148.71360	163.221	14.99	0.4503	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			247.41360	213.022	14.99	0.5497	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			0.00000	249.946	15.03	0.5480	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			0.00000	195.346	15.03	0.4520	124,044.58	635	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			0.00000	456.512	16.45	0.7037	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			0.00000	111.112	16.45	0.2963	55,555.85	500	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			272.81820	240.181	15.08	0.5336	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			188.51820	205.581	15.08	0.4664	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			270.60850	293.680	15.60	0.5698	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			204.90850	178.280	15.60	0.4302	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			0.00000	232.826	15.23	0.5019	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			0.00000	217.426	15.23	0.4981	23,699.40	109	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			0.00000	256.358	15.38	0.5296	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			0.00000	200.958	15.38	0.4704	127,608.58	635	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			0.00000	250.372	15.34	0.5228	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			0.00000	204.972	15.34	0.4772	102,486.00	500	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,066.64350	3,116.130	26.47	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.94350	0.730	26.47	0.0026	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			0.00000	383.615	14.49	0.7116	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			0.00000	99.015	14.49	0.2884	49,507.35	500	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			0.00000	254.938	15.01	0.5552	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			0.00000	190.338	15.01	0.4448	20,746.83	109	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,263.44130	1,308.692	19.41	0.9542	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			17.74130	13.292	19.41	0.0458	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,546.76080	3,596.199	29.92	0.9975	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.06080	0.799	29.92	0.0025	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			779.09660	731.293	14.02	0.9142	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			19.79660	21.793	14.02	0.0858	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			267.67260	236.118	14.98	0.5158	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			208.37260	226.618	14.98	0.4842	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,434.26910	1,480.740	19.49	0.9650	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			13.56910	10.240	19.49	0.0350	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			643.38010	679.695	17.20	0.8073	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			82.68010	69.195	17.20	0.1927	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			558.56740	515.448	14.08	0.7915	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			62.76740	69.348	14.08	0.2085	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,194.02200	1,237.965	18.94	0.9284	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.82200	24.065	18.94	0.0716	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,072.37410	1,115.032	18.57	0.9095	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			38.17410	31.132	18.57	0.0905	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,256.66700	1,299.574	18.70	0.9047	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			45.46700	38.774	18.70	0.0953	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			14.85120	12.160	19.13	0.0335	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,869.45120	1,916.360	19.13	0.9665	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,347.39010	3,396.704	24.02	0.9933	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.79010	2.504	24.02	0.0067	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,619.38720	1,664.762	18.89	0.9466	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			24.78720	20.562	18.89	0.0534	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,127.57770	3,176.848	22.94	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.97770	2.648	22.94	0.0073	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,714.26170	1,760.101	18.96	0.9538	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			21.26170	17.601	18.96	0.0462	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			91.61030	100.669	14.09	0.2336	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			631.91030	591.469	14.09	0.7664	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,216.77890	3,265.882	22.66	0.9915	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.67890	3.282	22.66	0.0085	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,254.66410	1,296.614	18.40	0.8823	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			61.56410	54.014	18.40	0.1177	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,715.64610	3,765.078	24.50	0.9939	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.54610	2.478	24.50	0.0061	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,565.07460	3,613.810	22.74	0.9932	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			3.07460	2.710	22.74	0.0068	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			193.87260	208.988	14.53	0.3654	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			491.87260	457.888	14.53	0.6346	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	07/08/2018	Foreign Exchange Option	13.86	Call			67.04970	59.013	18.36	0.1216	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,309.04970	1,350.113	18.36	0.8784	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,019.30730	2,064.505	19.51	0.9488	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.90730	23.405	19.51	0.0512	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,400.34600	3,447.323	20.74	0.9871	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.54600	5.823	20.74	0.0129	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,255.40690	1,293.979	17.90	0.8272	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			111.60690	102.479	17.90	0.1728	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,916.62160	3,964.040	20.90	0.9939	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.82160	2.540	20.90	0.0061	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,699.37600	1,651.834	14.48	0.9615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			15.67600	16.134	14.48	0.0385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			509.94600	481.494	14.77	0.5686	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			326.24600	345.794	14.77	0.4314	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,464.46130	3,511.500	19.88	0.9849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			8.16130	7.200	19.88	0.0151	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			359.00260	337.524	15.50	0.4392	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			525.30260	551.824	15.50	0.5608	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,365.94000	3,412.801	19.91	0.9825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			9.64000	8.501	19.91	0.0175	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			321.67710	301.966	15.76	0.4026	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			597.97710	626.266	15.76	0.5974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,492.69370	2,537.385	20.01	0.9424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			36.39370	33.085	20.01	0.0576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			149.09370	138.488	17.49	0.2094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,195.39370	1,232.788	17.49	0.7906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			456.68540	430.223	14.96	0.5263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			382.98540	404.523	14.96	0.4737	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,297.11530	3,343.836	19.93	0.9806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			10.81530	9.536	19.93	0.0194	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,405.32150	3,452.257	19.90	0.9835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			9.02150	7.957	19.90	0.0165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			438.50510	412.754	15.03	0.5112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			404.80510	427.054	15.03	0.4888	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,127.68440	1,164.355	17.32	0.7754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			161.38440	150.055	17.32	0.2246	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,612.62630	3,659.887	19.84	0.9880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.32630	5.587	19.84	0.0120	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,338.13970	4,385.920	19.80	0.9961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.83970	1.621	19.80	0.0039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			215.74910	201.368	16.68	0.2888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			892.04910	925.669	16.68	0.7112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			845.34080	878.403	16.55	0.6960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			229.04080	214.103	16.55	0.3040	0.00	0	1,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,009.40740	967.906	13.63	0.8414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			75.70740	82.206	13.63	0.1586	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			240.73770	225.166	16.43	0.3171	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			807.03770	839.466	16.43	0.6829	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,222.91040	1,178.758	13.36	0.9048	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			39.21040	43.058	13.36	0.0952	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			929.38140	889.170	13.73	0.8111	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			95.68140	103.470	13.73	0.1889	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			815.93490	777.884	13.89	0.7609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			132.23490	142.184	13.89	0.2391	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,050.64480	1,008.547	13.58	0.8556	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			66.94480	72.847	13.58	0.1444	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,135.39060	1,092.199	13.47	0.8817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			51.69060	56.499	13.47	0.1183	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			619.46430	587.367	14.42	0.6469	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			235.76430	251.667	14.42	0.3531	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,240.71860	1,196.391	13.34	0.9090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			37.01860	40.691	13.34	0.0910	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			475.03300	500.202	15.31	0.5328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			388.73300	365.902	15.31	0.4672	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,003.73800	1,038.915	16.99	0.7441	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			187.43800	174.615	16.99	0.2559	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			493.62170	519.301	15.38	0.5434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			377.32170	355.001	15.38	0.4566	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			215.76400	230.762	14.33	0.3335	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			649.46400	616.462	14.33	0.6665	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			890.65790	851.137	13.79	0.7949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			106.95790	115.437	13.79	0.2051	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			520.15250	491.338	14.73	0.5764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			316.45250	335.638	14.73	0.4236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			425.27120	400.542	15.10	0.5000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			421.57120	444.842	15.10	0.5000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			769.35230	801.122	16.32	0.6694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			253.05230	236.822	16.32	0.3306	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			573.65700	543.017	14.56	0.6156	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			269.95700	287.317	14.56	0.3844	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			625.36730	654.271	15.85	0.6102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			309.06730	289.971	15.85	0.3898	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			348.42720	327.439	15.57	0.4290	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			544.72720	571.739	15.57	0.5710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			562.62490	532.349	14.59	0.6077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			278.92490	296.649	14.59	0.3923	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,513.70440	4,465.705	19.22	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00440	0.005	19.22	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			470.73410	443.733	14.91	0.5378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			367.03410	388.033	14.91	0.4622	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			47.71110	43.511	19.53	0.0743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,224.01110	2,267.811	19.53	0.9257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			47.24570	43.082	19.55	0.0736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,233.54570	2,277.382	19.55	0.9264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			48.18140	43.945	19.51	0.0749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,214.48140	2,258.245	19.51	0.9251	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,560.74990	3,605.968	20.01	0.9819	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.24990	9.268	20.01	0.0181	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,256.83720	1,294.539	17.56	0.7881	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			158.33720	147.839	17.56	0.2119	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,104.38480	4,150.782	20.02	0.9914	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			5.88480	4.082	20.02	0.0086	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,858.73970	1,899.781	18.45	0.8549	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			113.93970	106.381	18.45	0.1451	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,382.80290	2,426.329	19.28	0.9026	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			74.40290	69.329	19.28	0.0974	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,743.76380	3,790.448	21.62	0.9612	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			28.66380	26.648	21.62	0.0388	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,258.66760	1,295.793	17.26	0.7503	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			213.56760	201.993	17.26	0.2497	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,282.04380	4,328.696	21.67	0.9768	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			16.94380	14.896	21.67	0.0232	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			145.15580	155.424	13.82	0.2215	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,008.05580	969.624	13.82	0.7785	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			211.42680	200.220	17.33	0.2444	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,308.52680	1,346.020	17.33	0.7556	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,070.70630	4,116.717	21.67	0.9691	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			23.60630	20.917	21.67	0.0309	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,186.88740	2,229.374	18.80	0.8743	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			102.78740	96.374	18.80	0.1257	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,973.51070	1,926.514	14.40	0.9541	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			22.81070	24.714	14.40	0.0459	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			815.18150	846.118	16.02	0.6130	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			375.88150	357.918	16.02	0.3870	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			99.93010	107.900	13.62	0.1640	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,210.63010	1,169.700	13.62	0.8360	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,937.29100	3,982.813	21.66	0.9522	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			40.69100	37.013	21.66	0.0478	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,260.72110	1,296.969	17.03	0.7215	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			264.12110	251.169	17.03	0.2785	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,529.68040	4,576.579	21.66	0.9712	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.08040	20.779	21.66	0.0288	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,142.76820	1,177.664	16.69	0.6848	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			313.66820	299.164	16.69	0.3152	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,948.15360	2,992.958	19.90	0.9090	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			79.05360	74.458	19.90	0.0910	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,445.30330	4,491.852	21.61	0.9635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			31.00330	28.052	21.61	0.0365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			520.82530	498.893	15.44	0.4729	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			655.12530	682.693	15.44	0.5271	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,195.08760	3,240.323	20.32	0.9192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			354.67020	338.713	16.41	0.3472	0.00	0	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			117.97860	111.211	18.85	0.1318	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,372.27860	2,415.011	18.85	0.8682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			117.17620	110.449	18.87	0.1309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,381.47620	2,424.249	18.87	0.8691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			423.42190	404.881	15.96	0.4016	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			118.78490	111.978	18.84	0.1326	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,363.08490	2,405.778	18.84	0.8674	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,208.86710	1,168.918	13.70	0.8095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			133.16710	142.718	13.70	0.1905	0.00	0	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			1,028.97020	1,062.513	16.41	0.6528	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			259.93540	247.598	17.23	0.2659	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			660.37320	633.705	14.87	0.5634	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			464.67320	487.505	14.87	0.4366	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,425.59770	1,463.102	17.32	0.7419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			251.29770	239.302	17.32	0.2581	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			847.72190	878.681	15.96	0.5984	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			438.77950	419.687	15.87	0.4133	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,298.91330	2,341.326	18.74	0.8615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			124.61330	117.526	18.74	0.1385	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			788.45150	758.206	14.47	0.6360	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			342.75150	362.006	14.47	0.3640	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,384.23540	1,421.398	17.23	0.7341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			109.28990	117.553	13.60	0.1646	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,262.24640	1,298.309	16.96	0.7093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			287.94640	274.509	16.96	0.2907	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			680.44380	708.510	15.51	0.5374	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			506.14380	484.710	15.51	0.4626	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			813.07950	843.487	15.87	0.5867	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			70.78760	66.523	20.32	0.0808	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,198.72950	2,240.675	18.59	0.8517	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			134.42950	126.875	18.59	0.1483	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			398.81300	419.804	14.66	0.3991	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			724.51300	696.004	14.66	0.6009	0.00	0	232,174
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,294.98990	1,253.753	13.60	0.8354	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,126.96180	4,172.607	21.44	0.9460	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.76180	45.507	21.44	0.0540	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,262.33410	1,298.282	16.83	0.6960	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			315.13410	301.182	16.83	0.3040	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,756.03230	4,803.211	21.44	0.9668	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.83230	26.111	21.44	0.0332	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			576.83880	602.144	15.01	0.4599	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			689.13880	663.844	15.01	0.5401	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,357.95760	2,400.290	18.43	0.8280	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			181.05760	172.490	18.43	0.1720	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			612.20390	638.152	15.04	0.4584	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			729.20390	703.952	15.04	0.5416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,185.16110	1,149.494	13.98	0.7304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			270.26110	285.494	13.98	0.2696	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,655.32000	2,606.871	12.80	0.9776	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.42000	12.872	12.80	0.0224	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			386.88980	372.621	16.90	0.3174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,461.98980	1,498.620	16.90	0.6826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,367.15980	1,328.463	13.76	0.7877	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			192.25980	204.463	13.76	0.2123	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			795.82500	769.840	14.90	0.5645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			580.92500	605.840	14.90	0.4355	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,012.22550	1,044.129	15.94	0.5821	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			537.12550	518.129	15.94	0.4179	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,597.90230	1,556.487	13.53	0.8467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			123.00230	132.487	13.53	0.1533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,432.01430	2,473.601	18.35	0.8166	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			206.91430	197.601	18.35	0.1834	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,411.56700	1,372.201	13.71	0.8002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			176.66700	188.201	13.71	0.1998	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,811.21800	1,849.573	17.48	0.7409	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			306.11800	293.573	17.48	0.2591	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			194.26580	185.387	18.50	0.1733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,539.36580	2,581.386	18.50	0.8267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			193.25360	184.411	18.51	0.1725	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,548.35360	2,590.411	18.51	0.8275	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			195.28420	186.371	18.49	0.1741	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,530.38420	2,572.371	18.49	0.8259	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			328.48000	345.493	14.13	0.3035	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,107.28000	1,073.593	14.13	0.6965	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			1,048.46680	1,079.416	15.89	0.5676	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			599.86680	580.916	15.89	0.4324	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			686.91510	712.892	15.08	0.4560	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			808.31510	784.392	15.08	0.5440	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			775.09960	751.937	15.19	0.5273	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			733.69960	760.437	15.19	0.4727	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,224.20420	1,192.261	14.26	0.6899	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			394.00420	411.161	14.26	0.3101	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,881.97980	1,917.434	17.34	0.7025	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			412.17980	398.533	17.34	0.2975	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			456.17640	441.973	17.08	0.3245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,713.96930	1,748.787	17.10	0.6767	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			452.17790	437.813	17.11	0.3220	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,721.97790	1,756.713	17.11	0.6780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,705.97640	1,740.873	17.08	0.6755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			829.82730	856.320	15.38	0.4819	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			810.02730	787.420	15.38	0.5181	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,442.56820	2,400.460	11.85	0.9566	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			22.36820	29.360	11.85	0.0434	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			454.16930	439.887	17.10	0.3233	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			457.74700	445.885	18.58	0.2661	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,895.94700	2,932.385	18.58	0.7339	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			460.59830	448.670	18.56	0.2676	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,878.79830	2,915.170	18.56	0.7324	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,727.82900	6,771.892	20.81	0.9248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			109.62900	105.392	20.81	0.0752	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			459.17250	447.277	18.57	0.2668	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,887.37250	2,923.777	18.57	0.7332	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			813.26410	796.132	17.64	0.3809	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,322.26410	2,352.932	17.64	0.6191	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			811.03940	793.955	17.65	0.3800	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,330.03940	2,360.755	17.65	0.6200	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			815.49680	798.324	17.63	0.3818	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,314.49680	2,345.124	17.63	0.6182	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,460.97310	2,491.977	17.82	0.6199	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			845.57310	827.677	17.82	0.3801	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,419.02810	2,449.910	17.78	0.6013	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			929.00210	909.924	17.79	0.3979	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,426.70210	2,457.624	17.79	0.6021	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			926.68370	907.645	17.80	0.3971	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,434.38370	2,465.345	17.80	0.6029	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			931.32810	912.210	17.78	0.3987	0.00	0	0
<b>Total \$ / R Option</b>												<b>503,648.60</b>	<b>2,988</b>	<b>3,235,620</b>
<b>Total \$ / R</b>												<b>734,108,496.70</b>	<b>61,846</b>	<b>4,694,519</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.48650		12.53520			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.63570		12.68370			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.77620		12.82570			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.06110		13.11020			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>476</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			376.76780	266.613	20.22	0.0128	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			139,856.76780	144,616.613	20.22	0.9872	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			367.81790	260.324	20.27	0.0125	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			140,847.81790	145,610.324	20.27	0.9875	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			385.96330	273.068	20.17	0.0131	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			138,865.96330	143,623.068	20.17	0.9869	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	17/09/2018	Foreign Exchange Option	14.01	Call		11,294.94210	10,416.473	18.06	0.1630		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		143,924.94210	147,846.473	18.06	0.8370		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		11,178.25210	10,307.311	18.07	0.1615		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		144,808.25210	148,737.311	18.07	0.8385		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		11,412.89160	10,526.832	18.04	0.1645		0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		143,042.89160	146,956.832	18.04	0.8355		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		10,949.51780	10,314.402	19.00	0.1231		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		247,379.51780	251,694.402	19.00	0.8769		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		10,875.97850	10,244.340	19.02	0.1223		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		248,305.97850	252,624.340	19.02	0.8777		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		10,802.80120	10,174.817	19.03	0.1215		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		249,232.80120	253,554.817	19.03	0.8785		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		45,416.92760	43,988.711	17.10	0.3233		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		171,396.92760	174,878.711	17.10	0.6767		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		45,217.79230	43,781.246	17.11	0.3220		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		172,197.79230	175,671.246	17.11	0.6780		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		45,617.64000	44,197.284	17.08	0.3245		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		170,597.64000	174,087.284	17.08	0.6755		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>476</b>
£ / R	On	18/06/2018	Foreign Exchange Future		16.61990	16.70270			0.0000		87,055,036.20	5,238	436,441
£ / R	On	17/09/2018	Foreign Exchange Future		16.89440	16.97710			0.0000		0.00	0	18,594
£ / R	On	14/12/2018	Foreign Exchange Future		17.15650	17.24250			0.0000		0.00	0	7,517
£ / R	On	18/03/2019	Foreign Exchange Future		17.44040	17.53030			0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future		17.70430	17.79440			0.0000		0.00	0	5,465
<b>Total £ / R Future</b>											<b>87,055,036.20</b>	<b>5,238</b>	<b>472,949</b>
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call	16,502.70000	16,419.900	16.66	1.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put	0.00000	0.000	16.66	0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call	22.48860	14.587	18.29	0.0488		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put	1,209.78860	1,284.687	18.29	0.9512		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call	49.03010	32.271	16.75	0.1031		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put	846.33010	912.371	16.75	0.8969		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put	3,697.94340	3,780.453	27.75	0.9988		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call	0.64340	0.353	27.75	0.0012		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call	22.06060	14.304	18.33	0.0479		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put	1,219.36060	1,294.404	18.33	0.9521		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call	21.64130	14.027	18.37	0.0470		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put	1,228.94130	1,304.127	18.37	0.9530		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call	205.74140	180.798	16.60	0.2137		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put	1,478.64140	1,536.398	16.60	0.7863		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call	204.06640	179.282	16.61	0.2122		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put	1,486.96640	1,544.882	16.61	0.7878		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call	207.43000	182.327	16.58	0.2153		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	17/09/2018		Foreign Exchange Option	18.24	Put		1,470.33000	1,527.927	16.58	0.7847	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.12	Call		476.87320	438.735	16.01	0.3440	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.12	Put		1,354.37320	1,402.235	16.01	0.6560	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Call		474.21990	436.237	16.02	0.3424	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.13	Put		1,361.71990	1,409.737	16.02	0.6576	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Call		479.54120	441.242	16.00	0.3455	0.00	0	0
£ / R	On	14/12/2018		Foreign Exchange Option	18.11	Put		1,347.04120	1,394.742	16.00	0.6545	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Call		697.82010	656.825	16.06	0.3982	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.29	Put		1,457.52010	1,506.425	16.06	0.6018	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Call		694.73290	653.858	16.07	0.3968	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.30	Put		1,464.43290	1,513.459	16.07	0.6032	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Call		691.65290	650.983	16.08	0.3955	0.00	0	0
£ / R	On	18/03/2019		Foreign Exchange Option	18.31	Put		1,471.35290	1,520.583	16.08	0.6045	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Call		831.52680	793.198	16.20	0.4111	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.63	Put		1,667.12680	1,718.898	16.20	0.5889	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Call		828.41630	790.265	16.21	0.4100	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.64	Put		1,674.01630	1,725.965	16.21	0.5900	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Call		834.65600	796.142	16.19	0.4123	0.00	0	0
£ / R	On	14/06/2019		Foreign Exchange Option	18.62	Put		1,660.25600	1,711.842	16.19	0.5877	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>87,055,036.20</b>	<b>5,238</b>	<b>473,949</b>	
¥ / R	On	18/06/2018		Foreign Exchange Future			0.11433	0.11485		0.0000	0.00	0	8,296	
¥ / R	On	17/09/2018		Foreign Exchange Future			0.11645	0.11698		0.0000	0.00	0	0	
¥ / R	On	14/12/2018		Foreign Exchange Future			0.11852	0.11907		0.0000	0.00	0	0	
¥ / R	On	14/06/2019		Foreign Exchange Future			0.12306	0.12364		0.0000	0.00	0	0	
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,296</b>	
¥ / R	On	18/06/2018		Foreign Exchange Option	0.13	Call		4.25160	2.710	23.54	0.0123	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Option	0.13	Put		1,519.55160	1,570.010	23.54	0.9877	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Option	0.14	Call		3.22100	2.548	34.64	0.0083	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Option	0.14	Put		2,518.52100	2,569.848	34.64	0.9917	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Option	0.12	Call		52.86730	38.414	18.84	0.1471	0.00	0	0
¥ / R	On	18/06/2018		Foreign Exchange Option	0.12	Put		568.16730	605.714	18.84	0.8529	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Call		129.05550	118.759	20.24	0.1772	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.13	Put		1,431.35550	1,473.959	20.24	0.8228	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Call		63.25580	58.358	23.45	0.0880	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.14	Put		2,365.55580	2,413.558	23.45	0.9120	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Call		327.95990	304.091	17.62	0.3978	0.00	0	0
¥ / R	On	17/09/2018		Foreign Exchange Option	0.12	Put		630.25990	659.291	17.62	0.6022	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Call		570.94450	542.743	17.45	0.4874	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.12	Put		663.84450	690.844	17.45	0.5126	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Call		299.86010	286.353	19.63	0.2865	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.13	Put		1,392.76010	1,434.453	19.63	0.7135	0.00	0	0
¥ / R	On	14/12/2018		Foreign Exchange Option	0.11	Call		1,072.15140	1,030.730	14.59	0.7718	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	0.11	Put			165.05140	178.830	14.59	0.2282	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			686.85960	662.553	18.82	0.4252	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,322.45960	1,356.353	18.82	0.5748	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			517.30300	501.194	21.61	0.3182	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,152.90300	2,194.994	21.61	0.6818	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,044.33870	1,011.080	17.14	0.5915	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			679.93870	704.880	17.14	0.4085	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	18/06/2018	Foreign Exchange Future			14.52920		14.63070			0.0000	1,060,631.60	73	112,519
€ / R	On	16/07/2018	Foreign Exchange Future			14.61640		14.72030			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			14.80890		14.91120			0.0000	696,018.30	47	60,742
€ / R	On	14/12/2018	Foreign Exchange Future			15.08230		15.18730			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.38510		15.49540			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.65850		15.76760			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>1,756,649.90</b>	<b>120</b>	<b>190,984</b>
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,017.22820	1,111.052	17.42	0.9579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			17.92820	10.252	17.42	0.0421	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			73.07730	94.277	13.55	0.3067	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			403.77730	323.477	13.55	0.6933	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			640.57620	547.926	13.29	0.8765	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			19.87620	28.726	13.29	0.1235	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,632.03080	1,530.445	18.58	0.9941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.33080	1.245	18.58	0.0059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			457.30110	528.008	15.26	0.8031	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			88.00110	57.209	15.26	0.1969	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			440.85980	357.986	13.51	0.7307	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			60.15980	78.786	13.51	0.2693	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			6.86000	3.912	18.74	0.0169	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,376.16000	1,474.712	18.74	0.9831	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			104.41330	131.254	13.65	0.3862	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			335.11330	260.454	13.65	0.6138	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			676.71210	582.854	13.25	0.8944	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			16.01210	23.654	13.25	0.1056	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			2.66990	1.584	20.69	0.0068	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,811.96990	1,912.384	20.69	0.9932	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,135.10180	1,033.463	15.26	0.9786	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.40180	4.263	15.26	0.0214	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			888.18060	787.405	13.46	0.9576	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.48060	8.205	13.46	0.0424	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			47.51330	28.746	16.08	0.1083	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			666.81330	749.546	16.08	0.8917	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,999.30010	7,100.800	32.32	1.0000	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
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00010	0.000	32.32	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			25.81110	14.932	16.93	0.0597	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			885.11110	975.732	16.93	0.9403	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,919.30240	6,020.801	32.32	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00240	0.001	32.32	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,979.48330	4,080.932	30.88	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.18330	0.132	30.88	0.0005	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			25.14930	14.534	16.96	0.0583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			894.44930	985.334	16.96	0.9417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			24.50410	14.147	17.00	0.0568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			903.80410	994.947	17.00	0.9432	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			297.16030	345.869	14.11	0.5337	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			317.46030	262.269	14.11	0.4663	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			57.28760	47.282	17.54	0.0760	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			56.70490	46.784	17.55	0.0753	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			7.01720	6.163	21.29	0.0107	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,439.39320	1,342.076	11.84	0.9256	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			28.19320	33.176	11.84	0.0744	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			834.33150	756.724	13.07	0.7149	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			173.13150	197.824	13.07	0.2851	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,264.92830	2,357.392	17.56	0.9254	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,246.08760	2,338.382	17.54	0.9240	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,929.94040	2,018.921	17.16	0.8952	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			81.14040	67.821	17.16	0.1048	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			195.34730	169.157	15.85	0.2327	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,134.14730	1,210.257	15.85	0.7673	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,258.55170	1,337.667	16.12	0.7945	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,719.23100	6,821.473	21.29	0.9992	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.43100	0.373	21.29	0.0008	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,655.81720	4,757.263	21.29	0.9893	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,255.50490	2,347.884	17.55	0.9247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			56.12830	46.292	17.56	0.0746	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			169.75170	146.567	16.12	0.2055	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,825.47810	2,917.657	17.87	0.8904	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			114.15830	101.193	17.85	0.1109	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,806.85830	2,898.893	17.85	0.8891	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			113.46580	100.574	17.86	0.1103	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,816.16580	2,908.274	17.86	0.8897	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			112.77810	99.957	17.87	0.1096	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			562.90730	519.939	15.04	0.3851	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,217.50730	1,284.839	15.04	0.6149	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			568.64960	525.300	15.01	0.3884	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,203.24960	1,270.200	15.01	0.6116	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			565.76790	522.612	15.02	0.3867	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,210.36790	1,277.512	15.02	0.6133	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			578.49850	541.644	15.59	0.3506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,670.89850	1,743.144	15.59	0.6494	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			576.13370	539.421	15.60	0.3494	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,678.53370	1,750.921	15.60	0.6506	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			573.78030	537.209	15.62	0.3482	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,686.18030	1,758.709	15.62	0.6518	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,230</b>
<b>Total € / R</b>												<b>1,756,649.90</b>	<b>120</b>	<b>798,214</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.42570		9.47080			0.0000	0.00	0	15,522
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.54470		9.58950			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.65980		9.70600			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.89840		9.94550			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>27,734</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			2.05590	1.288	18.73	0.0092	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,021.25590	1,065.588	18.73	0.9908	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.99250	1.243	18.80	0.0089	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,031.19250	1,075.543	18.80	0.9911	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.93160	1.200	18.86	0.0086	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,041.13160	1,085.500	18.86	0.9914	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,557.30020	1,599.224	15.71	0.9575	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.51760	14.501	15.68	0.0441	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,538.01760	1,579.801	15.68	0.9559	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			17.15520	14.210	15.69	0.0433	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,547.65520	1,589.510	15.69	0.9567	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.80020	13.923	15.71	0.0425	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.40400	39.618	16.01	0.0800	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,830.40400	1,869.818	16.01	0.9200	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.44990	40.537	15.97	0.0817	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,811.44990	1,850.737	15.97	0.9183	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.92310	40.074	15.99	0.0809	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,820.92310	1,860.274	15.99	0.9191	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			238.50890	227.595	14.83	0.2678	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,293.00890	1,329.195	14.83	0.7322	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			236.66160	225.816	14.84	0.2660	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,301.16160	1,337.416	14.84	0.7340	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			234.82590	224.052	14.86	0.2643	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,309.32590	1,345.652	14.86	0.7357	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>27,734</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.59830		9.66060			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.85860		9.92200			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 CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,080</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.06890	0.016	14.06	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,159.46890	1,221.716	14.06	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.06260	0.015	14.06	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,169.46260	1,231.715	14.06	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.07580	0.018	14.06	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,149.47580	1,211.718	14.06	0.9998	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			643.13810	594.054	13.13	0.6742	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			201.13810	215.454	13.13	0.3258	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			636.87790	588.028	13.14	0.6702	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			204.87790	219.428	13.14	0.3298	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			649.44100	600.124	13.12	0.6782	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			197.44100	211.524	13.12	0.3218	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>2,080</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.58160		12.66300			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.83680		12.91930			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.08620		13.17190			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.61300		13.69850			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			2.67870	1.500	24.00	0.0065	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,879.67870	1,959.900	24.00	0.9935	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			2.63270	1.474	24.06	0.0064	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,889.63270	1,969.874	24.06	0.9936	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.72570	1.527	23.95	0.0066	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,869.72570	1,949.927	23.95	0.9934	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			41.20970	34.238	18.08	0.0636	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,151.90970	2,227.439	18.08	0.9364	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			40.74250	33.884	18.10	0.0630	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,161.44250	2,237.084	18.10	0.9370	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			40.28080	33.535	18.11	0.0624	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,170.98080	2,246.735	18.11	0.9376	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			542.35770	475.061	13.78	0.4835	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			580.45770	598.861	13.78	0.5165	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			538.33080	471.328	13.79	0.4806	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			586.43080	605.128	13.79	0.5194	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			546.41300	478.822	13.76	0.4864	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			574.51300	592.622	13.76	0.5136	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			508.98970	450.332	15.54	0.3401	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,530.48970	1,557.332	15.54	0.6599	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			506.73100	448.269	15.56	0.3388	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	14/06/2019	Foreign Exchange Option	14.73	Put			1,538.23100	1,565.269	15.56	0.6612	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			504.48460	446.223	15.57	0.3374	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,545.98460	1,573.223	15.57	0.6626	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			1.95000		1.96110			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96520		1.97640			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.98020		1.99150			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.01010		2.02150			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			600.55580	674.119	14.60	0.8018	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			91.62240	58.983	14.76	0.1639	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			680.62240	758.983	14.76	0.8361	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			74.95440	46.688	14.93	0.1346	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			763.95440	846.688	14.93	0.8654	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			111.55580	74.119	14.60	0.1982	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,726.58010	1,812.720	15.51	0.8144	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			176.27950	152.267	15.63	0.1733	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,812.27950	1,900.267	15.63	0.8267	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			163.05500	140.780	15.74	0.1618	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,899.05500	1,988.780	15.74	0.8382	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			190.58010	164.720	15.51	0.1856	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,305.44110	1,219.821	13.13	0.6823	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			390.44110	417.821	13.13	0.3177	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,243.36940	1,160.088	13.20	0.6621	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			428.36940	458.088	13.20	0.3379	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,183.45190	1,102.558	13.28	0.6418	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			468.45190	500.558	13.28	0.3582	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,368.37120	1,303.032	14.09	0.5701	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			953.37120	1,002.032	14.09	0.4299	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,320.39770	1,256.858	14.14	0.5564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,005.39770	1,055.858	14.14	0.4436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,417.80340	1,350.667	14.04	0.5840	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			902.80340	949.667	14.04	0.4160	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			1.95190		1.96540			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			1.98950		2.00310			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.02630		2.04040			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.17120		2.18620			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 DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			8.18610	5.331	24.03	0.0138	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,554.18610	2,686.331	24.03	0.9862	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			7.30870	4.751	24.37	0.0122	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,653.30870	2,785.751	24.37	0.9878	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			9.19210	5.998	23.69	0.0155	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,455.19210	2,586.998	23.69	0.9845	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			51.49770	49.204	18.56	0.0584	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,520.49770	3,654.204	18.56	0.9416	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			48.21240	47.033	18.75	0.0556	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,617.21240	3,752.033	18.75	0.9444	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			45.16260	45.006	18.94	0.0531	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,714.16260	3,850.006	18.94	0.9469	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,107.26530	1,165.424	14.37	0.5764	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			676.44450	596.444	14.46	0.4069	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,172.44450	1,233.444	14.46	0.5931	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			643.22750	566.034	14.55	0.3906	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,239.22750	1,303.034	14.55	0.6094	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			711.26530	628.424	14.37	0.4236	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,563.69210	1,485.196	15.06	0.5679	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,101.69210	1,173.196	15.06	0.4321	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,516.98450	1,440.408	15.12	0.5560	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,154.98450	1,228.408	15.12	0.4440	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,471.54280	1,397.348	15.18	0.5442	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,209.54280	1,285.348	15.18	0.4558	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			1.59230		1.59870			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.61400		1.62030			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.63400		1.64060			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72660		1.73320			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			7.82800	5.736	20.19	0.0205	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,620.82800	1,682.736	20.19	0.9795	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			6.51380	4.783	20.60	0.0171	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,719.51380	1,781.783	20.60	0.9829	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			9.44790	6.912	19.79	0.0246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,522.44790	1,583.912	19.79	0.9754	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,477.17350	2,534.618	18.98	0.9026	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			93.49270	87.001	18.68	0.1122	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,290.49270	2,347.001	18.68	0.8878	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
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			86.55010	80.545	18.83	0.1045	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,383.55010	2,440.545	18.83	0.8955	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			80.17350	74.618	18.98	0.0974	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,088.34790	1,046.289	14.36	0.6661	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			382.34790	406.288	14.36	0.3339	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,030.31670	989.928	14.47	0.6433	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			424.31670	449.928	14.47	0.3567	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,148.90980	1,105.182	14.24	0.6887	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			342.90980	365.182	14.24	0.3113	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,006.57270	978.303	16.01	0.4860	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,274.57270	1,312.303	16.01	0.5140	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			971.33850	943.897	16.11	0.4728	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,339.33850	1,377.897	16.11	0.5272	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,043.17670	1,014.049	15.91	0.4995	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,211.17670	1,248.049	15.91	0.5005	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			0.12280		0.12350			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12230		0.12300			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12180		0.12210			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11900		0.12010			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			1.52520		1.53980			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.54910		1.56380			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.57210		1.58700			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61840		1.63400			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.66640		8.67450			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.77130		8.77870			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.87330		8.88180			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.37410		9.38140			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			1.17910	0.926	21.14	0.0066	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,166.67910	1,174.526	21.14	0.9934	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.14560	0.898	21.22	0.0064	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,176.64560	1,184.498	21.22	0.9936	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.21390	0.955	21.07	0.0068	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
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,156.71390	1,164.555	21.07	0.9932	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			31.70670	30.676	16.05	0.0883	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,183.00670	1,189.376	16.05	0.9117	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			31.03630	30.033	16.06	0.0867	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,192.33630	1,198.733	16.06	0.9133	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			32.39090	31.334	16.03	0.0899	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,173.69090	1,180.034	16.03	0.9101	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			340.17290	337.032	13.70	0.4996	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			378.37290	383.732	13.70	0.5004	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			336.09890	332.975	13.72	0.4953	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			384.29890	389.675	13.72	0.5047	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			332.07130	328.962	13.74	0.4909	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			390.27130	395.662	13.74	0.5091	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			374.32820	370.899	15.39	0.3894	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			912.92820	916.799	15.39	0.6106	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			371.58760	368.166	15.40	0.3871	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			920.18760	924.066	15.40	0.6129	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			377.09010	373.653	15.37	0.3917	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			905.69010	909.553	15.37	0.6083	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			1.25580		1.25940			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26240		1.26600			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26720		1.27080			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.32460		1.32810			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			606.00000	642.000		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			706.00000	742.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			506.00000	542.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,040.00000	1,076.000		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			1,140.00000	1,176.000		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			940.00000	976.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			108.00000	72.000		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	14/12/2018	Foreign Exchange Option	1.27	Call			8.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	28.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			208.00000	172.000		1.0000	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	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			81.00000	46.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			19.00000	54.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			181.00000	146.000		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			1.33100		1.33250			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33700		1.33850			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			1.16360		1.16720			0.0000	11,636.00	10	260
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17200		1.17560			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>11,636.00</b>	<b>10</b>	<b>260</b>
<b>Total QUANTO € / \$</b>												<b>11,636.00</b>	<b>10</b>	<b>260</b>
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.74680	0.11391	8.70720			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.58750	0.11391	8.54870			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	0.11391	1,634.59750	1,794.647	16.52	0.5957	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11391	1,262.59750	1,026.647	16.52	0.4043	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11391	1,576.15640	1,731.448	16.45	0.5847	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11391	1,304.15640	1,063.448	16.45	0.4153	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11391	1,694.10340	1,858.903	16.59	0.6066	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11391	1,222.10340	990.903	16.59	0.3934	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11391	611.70820	702.280	15.34	0.3361	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11391	2,439.70820	2,134.280	15.34	0.6639	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Put	0.11391	1,834.60940	1,551.405	15.78	0.5443	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.79	Call	0.11391	1,006.60940	1,119.405	15.78	0.4557	0.00	0	50,000
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.11391	2,745.54970	2,918.217	16.19	0.5011	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.11391	3,458.54970	3,243.217	16.19	0.4989	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11391	2,849.32680	3,030.095	16.29	0.5116	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.11391	3,362.32680	3,155.095	16.29	0.4884	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Call	0.11391	5,618.83190	5,875.764	18.30	0.7062	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.17	Put	0.11391	1,831.83190	1,700.764	18.30	0.2938	0.00	0	50,000
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.11391	2,797.18080	2,973.892	16.24	0.5063	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.11391	3,410.18080	3,198.892	16.24	0.4937	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>101,200</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>101,483</b>
SGD / R	On	18/06/2018	Foreign Exchange Future			9.30390		9.34670			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.43440		9.47710			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.56010		9.60310			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.12110		10.16430			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	10.11	Call			5.16160	3.308	17.23	0.0233	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			768.46160	809.408	17.23	0.9767	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			5.56700	3.556	17.08	0.0250	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			748.86700	789.656	17.08	0.9750	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			5.36000	3.429	17.15	0.0242	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			758.66000	799.529	17.15	0.9758	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			116.41280	102.228	14.22	0.2421	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			639.31280	667.828	14.22	0.7579	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			114.44510	100.448	14.25	0.2385	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			647.34510	676.048	14.25	0.7615	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			118.36950	104.036	14.20	0.2456	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			631.26950	659.636	14.20	0.7544	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			487.60760	457.307	12.68	0.6029	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			254.50760	267.207	12.68	0.3971	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			482.11780	451.983	12.69	0.5985	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			259.01780	271.883	12.69	0.4015	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			493.14620	462.675	12.66	0.6074	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			250.04620	262.575	12.66	0.3926	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			480.98840	502.544	13.55	0.4408	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			644.59730	622.715	13.53	0.5649	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			470.29730	491.615	13.53	0.4351	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			639.92970	618.165	13.54	0.5620	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			475.62970	497.065	13.54	0.4380	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			635.28840	613.644	13.55	0.5592	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			2.70010		2.63350			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.63720		2.57180			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.57420		2.50980			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.52690		2.46400			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,940</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.20040	0.252	45.16	0.0029	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			1,026.70040	960.152	45.16	0.9971	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.18480	0.231	45.16	0.0027	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			1,036.68480	970.131	45.16	0.9973	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.21720	0.274	45.16	0.0032	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			1,016.71720	950.174	45.16	0.9968	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			2.80030	5.119	23.82	0.0384	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			791.00030	727.919	23.82	0.9616	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			2.63470	5.058	24.01	0.0378	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			800.83470	737.858	24.01	0.9622	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			2.97550	5.183	23.64	0.0391	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			781.17550	717.983	23.64	0.9609	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			24.32390	33.020	19.35	0.1769	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			484.52390	428.820	19.35	0.8231	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			23.40360	31.806	19.38	0.1715	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			493.60360	437.606	19.38	0.8285	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			25.28010	34.279	19.31	0.1826	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			475.48010	420.079	19.31	0.8174	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			11.32180	14.190	20.35	0.0666	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,077.32180	1,017.290	20.35	0.9334	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			10.97300	13.760	20.35	0.0648	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,086.97300	1,026.860	20.35	0.9352	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			11.68110	14.633	20.35	0.0683	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,067.68110	1,007.733	20.35	0.9317	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>3,940</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19290		1.20270			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.16350		1.17270			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.13450		1.14360			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.06820		1.07660			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>822 428 170.20</b>	<b>64,226</b>	<b>2,168,823</b>
<b>Total Options</b>												<b>503 648.60</b>	<b>2,988</b>	<b>3,945,050</b>
<b>Grand Total:</b>												<b>822,931,818.80</b>	<b>67,214</b>	<b>6,113,873</b>