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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/05/2018 Foreign Exchange Future			12.63200		12.57110			0.0000	14,918,392.00	1,181	0
\$ / R On 08/06/2018 Foreign Exchange Future			12.64970		12.58130			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			12.66640		12.59800			0.0000	912,234,128.00	72,020	1,176,469
\$ / R On 20/06/2018 Foreign Exchange Future			12.66980		12.60130			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.68480		12.61630			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.68980		12.62130			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.69650		12.62790			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.71980		12.65120			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.72640		12.65790			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.72810		12.65950			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.73140		12.66290			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.73810		12.66950			0.0000	6,369,050.00	500	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.74970		12.68110			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.75980		12.69110			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.79000		12.72090			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			12.81790		12.74880			0.0000	50,733,248.20	3,958	90,343
\$ / R On 28/09/2018 Foreign Exchange Future			12.83580		12.76670			0.0000	0.00	0	2,695
\$ / R On 25/10/2018 Foreign Exchange Future			12.87980		12.81080			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			12.88630		12.81730			0.0000	0.00	0	225

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Future			12.88960		12.82060			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.89770		12.82880			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.91080		12.84180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.91560		12.84670			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.93850		12.86960			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.95640		12.88740			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.96130		12.89230			0.0000	0.00	0	25,881
\$ / R	On	31/12/2018	Foreign Exchange Future			12.98910		12.91990			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			13.03970		12.97030			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.06100		12.99140			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.08550		13.01580			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.11500		13.04520			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.12980		13.05990			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.18560		13.11540			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.25750		13.18700			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.52110		13.45120			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.79100		13.72400			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.89390		13.82640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.00120		13.93330			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>984,254,818.20</b>	<b>77,659</b>	<b>1,425,202</b>
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			38.28340	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			59.38340	82.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			332.14650	392.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			1.04650	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,858.90000	2,798.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.00000	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			186.21330	118.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			7.31330	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,228.91270	1,168.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.01270	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			37.23910	32.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			66.13910	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			133.37820	58.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			14.47820	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,318.90000	3,258.000	18.06	1.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.00000	0.000	18.06	0.0000	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			271.24820	209.049	15.85	0.6885	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			52.54820	58.749	15.85	0.3115	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	16.16	Call			0.07850	0.082	32.08	0.0004	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1.99320	1.848	20.44	0.0097	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,503.99320	1,435.449	20.44	0.9903	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,782.00230	4,713.603	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00230	0.003	33.90	0.0000	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.53810	2.414	19.93	0.0126	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,404.53810	1,336.014	19.93	0.9874	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,682.00330	4,613.605	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00330	0.005	33.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			3.97050	4.054	19.20	0.0207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,235.97050	1,167.654	19.20	0.9793	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,812.06170	3,743.672	33.65	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.06170	0.072	33.65	0.0003	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,612.00430	4,543.606	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00430	0.006	33.90	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.83750	3.916	19.23	0.0200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,245.83750	1,177.516	19.23	0.9800	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,402.00880	4,333.612	33.90	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.00880	0.012	33.90	0.0001	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.26130	3.180	19.42	0.0165	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,305.26130	1,236.780	19.42	0.9835	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			392.18320	448.366	14.64	0.8519	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			44.18320	31.966	14.64	0.1481	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			5.21310	5.352	18.94	0.0267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,157.21310	1,088.952	18.94	0.9733	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,322.01150	4,253.615	33.90	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.01150	0.015	33.90	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.41060	1.260	21.20	0.0066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,653.41060	1,584.860	21.20	0.9934	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			384.42090	439.956	14.64	0.8460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			46.42090	33.556	14.64	0.1540	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			4.39760	4.499	19.10	0.0228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,206.39760	1,138.099	19.10	0.9772	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,052.02840	3,983.637	33.90	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.02840	0.037	33.90	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			4.25040	4.345	19.13	0.0220	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,216.25040	1,147.945	19.13	0.9780	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,192.11440	3,123.703	29.75	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.11440	0.103	29.75	0.0005	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,932.78030	1,864.251	22.63	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.78030	0.651	22.63	0.0034	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			12.12490	12.707	18.12	0.0590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			914.12490	846.307	18.12	0.9410	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			354.18570	406.944	14.64	0.8210	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			56.18570	40.544	14.64	0.1790	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,702.21210	2,633.758	26.66	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.21210	0.158	26.66	0.0008	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			499.73280	562.637	14.64	0.9151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			21.73280	16.237	14.64	0.0849	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			31.97690	34.193	17.04	0.1419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			633.97690	567.793	17.04	0.8581	0.00	0	372

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	15.22	Put			2,622.23800	2,553.772	26.16	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.23800	0.172	26.16	0.0009	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.22780	0.166	26.35	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,652.22780	2,583.766	26.35	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,952.00000	7,883.600	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	33.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,402.33420	2,333.850	25.02	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.33420	0.250	25.02	0.0013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			24.44820	18.124	14.64	0.0931	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			482.44820	544.524	14.64	0.9069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			473.89830	535.534	14.64	0.9026	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			25.89830	19.134	14.64	0.0974	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,398.91790	1,466.910	20.27	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.91790	0.510	20.27	0.0029	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			42.02320	30.437	14.64	0.1424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			400.02320	456.837	14.64	0.8576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			852.00630	919.655	16.45	0.9810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			4.00630	3.255	16.45	0.0190	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			771.92450	704.777	17.63	0.9070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			19.92450	21.177	17.63	0.0930	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			703.98330	771.945	15.36	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			5.98330	5.545	15.36	0.0324	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			1.64890	0.859	19.31	0.0049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,249.64890	1,317.259	19.31	0.9951	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			2.01760	1.200	18.63	0.0069	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,150.01760	1,217.600	18.63	0.9931	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			832.21560	899.890	16.31	0.9796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			4.21560	3.490	16.31	0.0204	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			3.53850	2.739	16.81	0.0160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			901.53850	969.139	16.81	0.9840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			23.06000	17.159	14.64	0.0889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			491.06000	553.559	14.64	0.9111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,000.79530	1,068.355	17.54	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			2.79530	1.955	17.54	0.0114	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			802.55670	870.277	16.09	0.9773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			4.55670	3.877	16.09	0.0227	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			552.95890	617.923	14.64	0.9364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			14.95890	11.523	14.64	0.0636	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			105.28800	77.067	14.64	0.2925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			253.28800	293.467	14.64	0.7075	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			39.94070	28.966	14.64	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			407.94070	465.366	14.64	0.8632	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			34.14430	24.891	14.64	0.1209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			432.14430	491.291	14.64	0.8791	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			149.65460	111.934	14.65	0.3820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			197.65460	228.334	14.65	0.6180	0.00	0	80,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00070	0.001	33.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,102.00070	5,033.601	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00070	0.001	33.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,112.00070	5,043.601	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00080	0.001	33.90	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,092.00080	5,023.601	33.90	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.57080	7.839	18.58	0.0380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,049.57080	981.439	18.58	0.9620	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			49.74890	54.283	16.39	0.2114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			501.74890	437.883	16.39	0.7886	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,782.06470	3,713.673	33.46	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.06470	0.073	33.46	0.0003	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,598.41980	1,666.660	21.55	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.41980	0.260	21.55	0.0015	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			57.54880	63.188	16.17	0.2401	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			459.54880	396.788	16.17	0.7599	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,512.28080	2,443.805	25.58	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.28080	0.205	25.58	0.0010	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			64.60740	71.275	15.99	0.2652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			426.60740	364.875	15.99	0.7348	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,542.26820	2,473.795	25.73	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.26820	0.195	25.73	0.0010	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			224.29000	259.765	14.65	0.6638	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			126.29000	93.365	14.65	0.3362	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,902.16200	2,833.730	27.92	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.16200	0.130	27.92	0.0006	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			6.17820	6.367	18.77	0.0314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,108.17820	1,039.967	18.77	0.9686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			607.96650	674.415	14.64	0.9534	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			9.96650	8.015	14.64	0.0466	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,212.46110	2,143.960	24.05	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.46110	0.360	24.05	0.0019	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,100.24160	1,167.809	18.27	0.9918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			2.24160	1.409	18.27	0.0082	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			116.57620	131.263	15.08	0.4287	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			268.57620	214.863	15.08	0.5713	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,922.04330	3,853.657	33.90	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.04330	0.057	33.90	0.0002	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,112.55230	2,044.041	23.54	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.55230	0.441	23.54	0.0023	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			23.45470	25.048	17.47	0.1077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			725.45470	658.648	17.47	0.8923	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,932.15590	2,863.727	28.11	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.15590	0.127	28.11	0.0006	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			34.94760	37.526	16.91	0.1539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			606.94760	541.126	16.91	0.8461	0.00	0	965

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	12.40	Call			284.64050	329.328	14.64	0.7486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			86.64050	62.928	14.64	0.2514	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			12.96220	13.610	18.06	0.0627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			894.96220	827.210	18.06	0.9373	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,892.04780	3,823.663	33.90	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.04780	0.063	33.90	0.0003	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			30.13590	32.133	17.12	0.1344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			652.13590	585.733	17.12	0.8656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,832.17750	2,763.739	27.48	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.17750	0.139	27.48	0.0007	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			13.85520	14.574	17.99	0.0667	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			875.85520	808.174	17.99	0.9333	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,562.07850	3,493.682	32.08	0.9996	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			107.77080	79.558	14.53	0.2894	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			269.07080	309.358	14.53	0.7106	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			307.35630	339.771	14.22	0.6866	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			141.05630	104.971	14.22	0.3134	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			370.99780	313.215	15.38	0.6090	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			137.29780	148.015	15.38	0.3910	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			295.81660	327.081	14.27	0.6718	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			149.51660	112.281	14.27	0.3282	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			223.01830	177.191	14.62	0.4424	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			219.31830	241.991	14.62	0.5576	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			171.98790	131.936	14.38	0.3659	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			268.28790	296.736	14.38	0.6341	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			191.31690	149.088	14.48	0.3964	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			247.61690	273.888	14.48	0.6036	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			186.37230	144.681	14.45	0.3887	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			252.67230	279.481	14.45	0.6113	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,004.41550	2,935.709	25.30	0.9980	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.71550	0.509	25.30	0.0020	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			461.32560	507.254	13.68	0.8383	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			65.02560	42.454	13.68	0.1617	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			313.23870	346.235	14.20	0.6939	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			136.93870	101.435	14.20	0.3061	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,200.51460	1,131.102	18.61	0.9429	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			16.81460	15.902	18.61	0.0571	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,484.52980	3,415.755	28.81	0.9981	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.82980	0.555	28.81	0.0019	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			835.15460	899.935	14.61	0.9557	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			13.85460	10.135	14.61	0.0443	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			289.39040	319.503	14.20	0.6479	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			168.09040	129.703	14.20	0.3521	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,371.60740	1,302.937	18.92	0.9554	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			12.90740	12.737	18.92	0.0446	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			583.28750	519.084	16.18	0.7492	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	02/07/2018	Foreign Exchange Option	13.12	Call			84.58750	88.884	16.18	0.2508	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			602.66020	656.080	13.47	0.8883	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			44.76020	29.580	13.47	0.1117	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,131.14800	1,062.896	18.17	0.9104	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.04800	29.396	18.17	0.0896	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,009.78420	942.057	17.77	0.8856	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			37.68420	38.557	17.77	0.1144	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,193.83670	1,127.151	17.98	0.8833	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			45.03670	46.951	17.98	0.1167	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			14.56610	15.772	18.84	0.0430	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,806.66610	1,739.372	18.84	0.9570	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,284.42650	3,215.644	22.82	0.9941	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.32650	2.044	22.82	0.0059	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,556.71250	1,490.442	18.61	0.9313	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			24.61250	26.842	18.61	0.0687	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,064.55930	2,995.760	21.72	0.9936	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.45930	2.160	21.72	0.0064	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,651.54220	1,584.839	18.68	0.9406	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			21.04220	22.939	18.68	0.0594	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			71.85550	55.504	13.67	0.1516	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			674.75550	726.904	13.67	0.8484	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,153.71330	3,084.889	21.68	0.9918	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.21330	2.989	21.68	0.0082	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,191.96230	1,126.449	17.67	0.8583	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			61.46230	64.549	17.67	0.1417	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,652.90740	3,584.198	23.66	0.9940	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.40740	2.298	23.66	0.0060	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,501.83980	3,433.178	22.21	0.9926	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.93980	2.878	22.21	0.0074	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			162.82750	134.917	14.02	0.2753	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			523.92750	564.617	14.02	0.7247	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			67.23690	70.474	17.69	0.1456	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,246.13690	1,180.774	17.69	0.8544	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,955.24810	1,887.900	18.99	0.9392	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.34810	27.699	18.99	0.0608	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,335.81190	3,267.244	20.57	0.9841	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			6.71190	7.244	20.57	0.0159	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,192.73220	1,129.024	17.18	0.7990	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			113.63220	119.024	17.18	0.2010	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,852.10860	3,783.356	20.88	0.9922	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.00860	3.356	20.88	0.0078	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			1,762.51160	1,828.714	14.79	0.9734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			13.71160	10.813	14.79	0.0266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			538.54500	572.798	14.27	0.6410	0.00	0	4,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			289.74500	254.898	14.27	0.3590	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,400.18000	3,331.428	19.82	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			8.98000	9.328	19.82	0.0191	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			376.56780	399.226	14.84	0.5039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			477.76780	431.326	14.84	0.4961	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,301.66540	3,233.000	19.82	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			10.46540	10.900	19.82	0.0219	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			336.70490	356.577	15.09	0.4632	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			547.90490	498.677	15.09	0.5368	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,427.21270	2,359.411	19.46	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			36.01270	37.311	19.46	0.0652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			152.93290	160.361	16.82	0.2413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,134.13290	1,072.461	16.82	0.7587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			481.78530	512.499	14.43	0.5974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			342.98530	304.599	14.43	0.4026	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,232.83760	3,164.243	19.82	0.9759	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			11.63760	12.143	19.82	0.0241	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,341.04570	3,272.344	19.82	0.9793	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			9.84570	10.244	19.82	0.0207	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			462.36970	491.829	14.50	0.5816	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			363.56970	323.929	14.50	0.4184	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,067.16430	1,006.281	16.64	0.7409	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			165.96430	174.180	16.64	0.2591	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,548.31600	3,479.460	19.82	0.9846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.11600	7.360	19.82	0.0154	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,273.37340	4,204.305	19.82	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.17340	2.205	19.82	0.0052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			223.64050	235.450	15.99	0.3335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			834.84050	777.550	15.99	0.6665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			788.98240	732.705	15.86	0.6490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			237.78240	250.605	15.86	0.3510	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,061.95110	1,117.905	13.27	0.8917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			63.15110	50.005	13.27	0.1083	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			250.26600	263.981	15.74	0.3661	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			751.46600	696.081	15.74	0.6339	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,280.75770	1,341.557	12.99	0.9411	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			31.95770	23.657	12.99	0.0589	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			979.35760	1,033.097	13.39	0.8664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			80.55760	65.197	13.39	0.1336	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			861.65230	911.870	13.56	0.8230	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			112.85230	93.970	13.56	0.1770	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,104.37890	1,161.390	13.22	0.9031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			55.57890	43.490	13.22	0.0969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,191.30890	1,250.313	13.10	0.9236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			42.50890	32.413	13.10	0.0764	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			654.69060	695.551	13.96	0.7186	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			205.89060	177.651	13.96	0.2814	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,299.68760	1,360.791	13.06	0.9430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			30.88760	22.891	13.06	0.0570	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			429.50100	385.843	14.68	0.4654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			408.30100	433.743	14.68	0.5346	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			944.83300	885.654	16.31	0.7044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			193.63300	203.553	16.31	0.2956	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			447.32220	402.223	14.73	0.4770	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			396.12220	420.123	14.73	0.5230	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			187.56490	160.979	13.88	0.2626	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			686.36490	728.879	13.88	0.7374	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			939.26530	991.854	13.44	0.8527	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			90.46530	73.954	13.44	0.1473	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			549.40250	584.308	14.24	0.6489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			280.60250	246.408	14.24	0.3511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			448.23000	476.759	14.54	0.5698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			379.43000	338.859	14.54	0.4302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			714.61090	660.168	15.63	0.6184	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			263.41090	278.068	15.63	0.3816	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			606.20750	644.414	14.08	0.6880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			237.40750	206.514	14.08	0.3120	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			574.43680	524.258	15.18	0.5512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			323.23680	342.158	15.18	0.4488	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			365.27450	387.147	14.91	0.4926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			496.47450	449.247	14.91	0.5074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			594.50950	632.051	14.11	0.6802	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			245.70950	214.151	14.11	0.3198	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,578.80350	4,647.903	19.53	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00350	0.003	19.53	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			496.77360	528.440	14.39	0.6093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			327.97360	290.540	14.39	0.3907	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			47.62790	49.492	18.97	0.0847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,158.82790	2,091.592	18.97	0.9153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			47.14860	48.989	18.99	0.0839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,168.34860	2,101.089	18.99	0.9161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			48.11150	50.001	18.95	0.0855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,149.31150	2,082.101	18.95	0.9145	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,492.55190	3,424.250	19.47	0.9802	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			9.25190	10.050	19.47	0.0198	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,195.73260	1,134.237	16.91	0.7576	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			162.43260	170.037	16.91	0.2424	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,037.05750	3,968.223	19.31	0.9912	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.75750	4.023	19.31	0.0088	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,795.46020	1,731.449	17.95	0.8358	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			116.26020	121.249	17.95	0.1642	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,317.85100	2,251.497	18.76	0.8909	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	29/10/2018	Foreign Exchange Option	15.06	Call			75.15100	77.797	18.76	0.1091	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,676.81930	3,608.127	20.96	0.9589	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			27.41930	27.727	20.96	0.0411	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,199.63050	1,140.337	16.66	0.7186	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			220.23050	229.937	16.66	0.2814	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,215.67810	4,147.506	21.40	0.9736	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			16.27810	17.106	21.40	0.0264	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			127.11750	109.854	13.53	0.1714	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,055.91750	1,107.554	13.53	0.8286	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			217.73560	227.209	16.74	0.2748	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,248.93560	1,189.509	16.74	0.7252	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,003.70600	3,936.426	21.42	0.9648	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			22.50600	24.126	21.42	0.0352	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,122.71230	2,057.734	18.31	0.8592	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			104.51230	108.534	18.31	0.1408	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,037.09340	2,104.675	14.77	0.9643	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			20.39340	19.075	14.77	0.0357	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			764.51150	714.541	15.48	0.5669	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			391.21150	410.141	15.48	0.4331	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			86.71390	73.739	13.33	0.1224	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,263.41390	1,319.339	13.33	0.8776	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,870.61790	3,801.357	21.16	0.9483	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			40.21790	39.857	21.16	0.0517	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,203.01200	1,145.409	16.49	0.6893	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			272.61200	283.909	16.49	0.3107	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,462.96130	4,395.337	21.42	0.9673	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			22.56130	23.837	21.42	0.0327	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,087.27480	1,031.763	16.16	0.6494	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			324.67480	338.163	16.16	0.3506	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,880.47830	2,813.867	19.31	0.9013	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			77.87830	80.267	19.31	0.0987	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,378.11600	4,311.518	21.46	0.9582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			30.41600	32.818	21.46	0.0418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			542.95310	568.254	14.95	0.5223	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			610.65310	566.954	14.95	0.4777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,127.74000	3,060.842	19.80	0.9121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			367.89640	383.596	15.89	0.3858	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			120.13130	124.622	18.41	0.1464	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,307.83130	2,243.322	18.41	0.8536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			119.29590	123.749	18.42	0.1455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,316.99590	2,252.449	18.42	0.8545	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			440.37780	460.130	15.46	0.4454	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			120.97320	125.499	18.39	0.1473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,298.67320	2,234.199	18.39	0.8527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,259.82140	1,313.499	13.42	0.8519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			117.52140	102.199	13.42	0.1481	0.00	0	232,078

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	13.50	Put			975.59640	922.296	15.89	0.6142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			268.14880	278.760	16.71	0.2955	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			690.02390	723.354	14.45	0.6168	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			427.72390	392.054	14.45	0.3832	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,366.76910	1,307.949	16.80	0.7132	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			259.06910	269.249	16.80	0.2868	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			798.07780	748.830	15.46	0.5546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			456.56020	477.203	15.37	0.4581	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,234.74960	2,170.545	18.30	0.8460	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			127.04960	131.845	18.30	0.1540	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			824.10600	863.651	14.07	0.6899	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			311.80600	282.351	14.07	0.3101	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,325.84880	1,267.460	16.71	0.7045	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			95.78430	82.882	13.33	0.1258	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,205.30550	1,148.321	16.44	0.6768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			297.60550	309.621	16.44	0.3232	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			635.20420	590.689	15.02	0.4888	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			527.50420	551.989	15.02	0.5112	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			764.26020	715.903	15.37	0.5419	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			70.04000	72.142	19.80	0.0879	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,134.99660	2,071.249	18.15	0.8349	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			137.29660	142.549	18.15	0.1651	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			364.94520	332.479	14.26	0.3452	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			757.24520	793.779	14.26	0.6548	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,348.08430	1,404.182	13.33	0.8742	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,059.89790	3,994.501	21.36	0.9380	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			49.79790	53.601	21.36	0.0620	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,206.13370	1,149.513	16.32	0.6635	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			326.03370	338.613	16.32	0.3365	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,688.71840	4,621.850	21.36	0.9615	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			28.61840	30.950	21.36	0.0385	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			537.69180	498.189	14.58	0.4123	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			717.99180	747.889	14.58	0.5877	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,294.80090	2,232.215	18.07	0.8103	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			186.20090	193.215	18.07	0.1897	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			572.26010	532.662	14.60	0.4132	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			758.06010	788.161	14.60	0.5868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,232.13200	1,278.829	13.67	0.7728	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			246.93200	223.829	13.67	0.2272	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,725.00270	2,794.991	13.03	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.80270	9.991	13.03	0.0174	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			400.20050	413.806	16.46	0.3464	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,405.00050	1,348.806	16.46	0.6536	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,418.82210	1,470.131	13.44	0.8265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			173.62210	155.131	13.44	0.1735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			826.98030	859.091	14.48	0.6091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			541.78030	504.091	14.48	0.3909	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			962.34770	913.218	15.52	0.5449	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			557.54770	578.218	15.52	0.4551	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,654.23190	1,712.292	13.24	0.8791	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			109.03190	97.292	13.24	0.1209	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,368.21020	2,306.112	18.03	0.7984	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			213.41020	221.112	18.03	0.2016	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,464.26260	1,517.006	13.40	0.8378	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			159.06260	142.006	13.40	0.1622	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,752.12850	1,693.393	17.13	0.7160	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			317.32850	328.393	17.13	0.2840	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			200.16790	207.454	18.18	0.1905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,474.96790	2,412.454	18.18	0.8095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			199.10650	206.360	18.20	0.1896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,483.90650	2,421.360	18.20	0.8104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			201.23270	208.552	18.17	0.1914	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,466.03270	2,403.552	18.17	0.8086	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			301.71200	276.195	13.82	0.2603	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,151.61200	1,195.996	13.82	0.7397	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			806.05010	834.036	14.77	0.5679	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			690.65010	648.436	14.77	0.4321	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			998.04950	949.183	15.49	0.5319	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			623.44950	644.783	15.49	0.4681	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			645.21070	604.245	14.65	0.4148	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			840.61070	869.845	14.65	0.5852	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,271.98460	1,314.817	13.96	0.7290	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			364.98460	337.317	13.96	0.2710	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,820.68880	1,763.216	17.01	0.6779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			427.68880	440.716	17.01	0.3221	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			472.31810	485.769	16.69	0.3503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,653.22250	1,596.100	16.71	0.6511	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			468.14320	481.448	16.72	0.3476	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,661.14320	1,603.948	16.72	0.6524	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,645.31810	1,588.269	16.69	0.6497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			783.66550	740.337	14.98	0.4445	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			840.66550	867.837	14.98	0.5555	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,515.66550	2,584.255	11.34	0.9726	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			18.66550	16.755	11.34	0.0274	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			470.22250	483.600	16.71	0.3489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			469.80180	480.576	18.33	0.2819	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,838.60180	2,779.476	18.33	0.7181	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			472.71680	483.571	18.31	0.2835	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,821.51680	2,762.471	18.31	0.7165	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,664.78030	6,598.304	20.84	0.9172	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			115.98030	119.404	20.84	0.0828	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			471.25630	482.068	18.32	0.2827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,830.05630	2,770.968	18.32	0.7173	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			828.90030	844.851	17.41	0.3976	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,274.90030	2,223.851	17.41	0.6024	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			826.63780	842.519	17.41	0.3967	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,282.63780	2,231.519	17.41	0.6033	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			831.17840	847.184	17.40	0.3985	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,267.17840	2,216.185	17.40	0.6015	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,408.34740	2,357.124	17.60	0.6028	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			864.74740	881.024	17.60	0.3972	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			951.21490	968.892	17.59	0.4151	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,377.91490	2,327.692	17.59	0.5849	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			955.96690	973.767	17.58	0.4168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,362.66690	2,312.567	17.58	0.5832	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			953.59110	971.322	17.59	0.4160	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,370.29110	2,320.122	17.59	0.5840	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,162,438</b>
<b>Total \$ / R</b>												<b>984,254,818.20</b>	<b>77,659</b>	<b>4,587,640</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.66640		12.59800			0.0000	126,664.00	10	429
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.81790		12.74880			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.96130		12.89230			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.25750		13.18700			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>126,664.00</b>	<b>10</b>	<b>486</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			302.21790	292.501	19.58	0.0152	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			133,502.21790	126,652.501	19.58	0.9848	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			294.68970	284.504	19.63	0.0148	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			134,494.68970	127,644.504	19.63	0.9852	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			309.95510	300.749	19.53	0.0156	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			132,509.95510	125,660.749	19.53	0.9844	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,528.10070	12,049.993	17.44	0.1879	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			137,648.10070	131,259.993	17.44	0.8121	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			11,413.74640	11,929.265	17.46	0.1862	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			138,533.74640	132,139.265	17.46	0.8138	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,643.70850	12,172.248	17.41	0.1896	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			136,763.70850	130,382.248	17.41	0.8104	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,129.37370	11,539.715	18.56	0.1366	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			240,899.37370	234,409.715	18.56	0.8634	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,052.88140	11,459.797	18.57	0.1358	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			241,822.88140	235,329.797	18.57	0.8642	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,976.77950	11,380.294	18.59	0.1349	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			242,746.77950	236,250.294	18.59	0.8651	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			47,022.25440	48,359.978	16.71	0.3489	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			165,322.25440	159,609.978	16.71	0.6511	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			46,814.32320	48,144.763	16.72	0.3476	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			166,114.32320	160,394.763	16.72	0.6524	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			47,231.81480	48,576.874	16.69	0.3503	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			164,531.81480	158,826.874	16.69	0.6497	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>126,664.00</b>	<b>10</b>	<b>486</b>
£ / R	On 18/06/2018	Foreign Exchange Future				16.87430		16.73620			0.0000	22,189,704.50	1,315	436,736
£ / R	On 17/09/2018	Foreign Exchange Future				17.15230		17.01250			0.0000	53,172,130.00	3,100	18,594
£ / R	On 14/12/2018	Foreign Exchange Future				17.42020		17.27960			0.0000	17,420,200.00	1,000	7,517
£ / R	On 18/03/2019	Foreign Exchange Future				17.71250		17.56900			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				17.98460		17.83670			0.0000	0.00	0	5,465
<b>Total £ / R Future</b>												<b>92,782,034.50</b>	<b>5,415</b>	<b>473,244</b>
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,536.20000	16,674.300	16.87	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	16.87	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			15.93560	17.330	17.03	0.0634	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,169.73560	1,033.030	17.03	0.9366	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			37.01040	45.560	15.67	0.1517	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			800.81040	671.260	15.67	0.8483	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			3,664.25060	3,526.094	28.17	0.9987	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			0.45060	0.394	28.17	0.0013	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			15.63950	16.985	17.08	0.0622	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			1,179.43950	1,042.685	17.08	0.9378	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			15.34950	16.647	17.13	0.0609	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			1,189.14950	1,052.347	17.13	0.9391	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			198.18440	219.097	16.06	0.2536	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			1,435.68440	1,316.797	16.06	0.7464	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			196.50540	217.228	16.07	0.2518	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			1,444.00540	1,324.928	16.07	0.7482	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Call			199.88040	220.981	16.04	0.2555	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.24	Put			1,427.38040	1,308.681	16.04	0.7445	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Call			471.90020	509.147	15.59	0.3872	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.12	Put			1,312.30020	1,208.947	15.59	0.6128	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Call			469.15110	506.169	15.60	0.3855	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.13	Put			1,319.55110	1,215.969	15.60	0.6145	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Call			474.65990	512.141	15.58	0.3890	0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option		18.11	Put			1,305.05990	1,201.941	15.58	0.6110	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Call			699.98310	747.856	15.77	0.4375	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.29	Put			1,420.98310	1,325.356	15.77	0.5625	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Call			696.84810	744.522	15.78	0.4360	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.30	Put			1,427.84810	1,332.022	15.78	0.5640	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Call			693.72050	741.201	15.79	0.4345	0.00	0	0
£ / R	On 18/03/2019	Foreign Exchange Option		18.31	Put			1,434.72050	1,338.701	15.79	0.5655	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Call			840.56050	892.940	15.98	0.4463	0.00	0	0
£ / R	On 14/06/2019	Foreign Exchange Option		18.63	Put			1,633.86050	1,538.340	15.98	0.5537	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			837.40790	889.610	15.99	0.4450	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,640.70790	1,545.010	15.99	0.5550	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			843.73190	896.275	15.97	0.4475	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,627.03190	1,531.675	15.97	0.5525	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>92,782,034.50</b>	<b>5,415</b>	<b>474,244</b>
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11683		0.11582			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11900		0.11798			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12117		0.12013			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12584		0.12472			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			3.15210	3.891	22.76	0.0184	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,420.75210	1,320.491	22.76	0.9816	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.81370	3.160	34.73	0.0105	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,420.41370	2,319.760	34.73	0.9895	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			52.47650	67.159	17.51	0.2520	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			470.07650	383.759	17.51	0.7480	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			134.66430	148.936	19.39	0.2173	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,337.06430	1,248.836	19.39	0.7827	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			68.30440	77.069	23.18	0.1113	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,270.70440	2,176.969	23.18	0.8887	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			347.65900	385.071	16.63	0.4814	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			550.05900	484.971	16.63	0.5186	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			602.66650	647.336	16.63	0.5557	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			589.86650	530.836	16.63	0.4443	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			316.22180	338.647	18.84	0.3302	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,303.42180	1,222.147	18.84	0.6698	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,142.22440	1,220.188	13.67	0.8444	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			129.42440	103.688	13.67	0.1556	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			713.56000	756.815	18.31	0.4676	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,241.56000	1,173.115	18.31	0.5324	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			537.37090	501.437	19.72	0.3335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,065.37090	1,917.737	19.72	0.6665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,082.24590	1,139.461	16.32	0.6438	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			610.24590	555.761	16.32	0.3562	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			14.80150		14.64540			0.0000	71,846,481.00	4,854	112,445
€ / R	On	16/07/2018	Foreign Exchange Future			14.89070		14.73420			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.08630		14.92770			0.0000	5,008,651.60	332	60,908
€ / R	On	14/12/2018	Foreign Exchange Future			15.36640		15.20550			0.0000	0.00	0	8,375

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Future			15.67830		15.51060			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.96260		15.78900			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>76,855,132.60</b>	<b>5,186</b>	<b>191,826</b>
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			996.72330	845.268	16.48	0.9292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			12.12330	16.768	16.48	0.0708	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			58.49580	30.029	13.93	0.1293	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			403.89580	531.529	13.93	0.8707	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			650.74410	799.257	14.30	0.9596	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			15.34410	7.757	14.30	0.0404	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,646.12430	1,801.798	19.93	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.72430	0.298	19.93	0.0016	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			427.79740	304.395	14.30	0.6567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			73.19740	105.895	14.30	0.3433	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			443.08960	575.510	13.96	0.8925	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			47.68960	24.010	13.96	0.1075	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			4.44570	5.881	17.94	0.0265	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,359.04570	1,204.381	17.94	0.9735	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			85.40210	45.750	13.87	0.1819	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			330.80210	447.250	13.87	0.8181	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			687.76700	838.221	14.51	0.9648	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			12.36700	6.721	14.51	0.0352	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.63510	1.907	19.76	0.0089	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,796.23510	1,640.407	19.76	0.9911	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,148.15890	1,302.821	17.04	0.9929	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			2.75890	1.321	17.04	0.0071	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			900.77300	1,054.595	15.70	0.9835	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			5.37300	3.095	15.70	0.0165	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			35.86900	51.948	15.15	0.1920	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			640.46900	500.448	15.15	0.8080	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,984.60010	6,828.500	35.17	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00010	0.000	35.17	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			17.92670	25.358	15.96	0.1030	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			862.52670	713.858	15.96	0.8970	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,904.60170	5,748.504	35.17	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00170	0.004	35.17	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,964.73300	3,808.640	31.15	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.13300	0.141	31.15	0.0005	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			17.43060	24.602	16.00	0.1002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			872.03060	723.102	16.00	0.8998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			16.94800	23.868	16.03	0.0976	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			881.54800	732.368	16.03	0.9024	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			275.59250	195.055	13.37	0.3839	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			309.79250	385.755	13.37	0.6161	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			52.93950	64.392	17.23	0.0996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			52.36410	63.714	17.24	0.0987	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	19.56	Call			8.06920	8.808	21.26	0.0147	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,456.95900	1,606.153	12.33	0.9538	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			29.25900	19.853	12.33	0.0462	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			842.68770	956.313	12.80	0.8024	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			164.98770	120.013	12.80	0.1976	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,244.09500	2,096.744	17.25	0.9022	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,225.23950	2,078.092	17.23	0.9004	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,909.00210	1,765.924	16.85	0.8636	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			76.70210	92.224	16.85	0.1364	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			191.08000	222.966	15.36	0.2924	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,113.38000	986.666	15.36	0.7076	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,237.51460	1,106.708	15.62	0.7409	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,702.83510	6,544.318	21.44	0.9987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.53510	0.618	21.44	0.0013	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,640.36920	4,482.508	21.26	0.9853	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,234.66410	2,087.415	17.24	0.9013	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			51.79500	63.044	17.25	0.0978	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			165.21460	193.008	15.62	0.2591	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,804.66470	2,658.446	17.59	0.8679	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			111.54730	126.404	17.57	0.1336	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,786.04730	2,640.004	17.57	0.8664	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			110.85360	125.621	17.58	0.1329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,795.35360	2,649.221	17.58	0.8671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			110.16470	124.846	17.59	0.1321	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			563.64850	618.336	14.71	0.4364	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,203.04850	1,090.036	14.71	0.5636	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			569.47480	624.688	14.68	0.4399	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,188.87480	1,076.388	14.68	0.5601	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			566.55100	621.503	14.69	0.4382	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,195.95100	1,083.203	14.69	0.5618	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			579.95610	628.209	15.22	0.3917	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,650.95610	1,525.609	15.22	0.6083	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			577.54870	625.611	15.24	0.3903	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,658.54870	1,533.011	15.24	0.6097	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			575.15890	623.019	15.25	0.3890	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,666.15890	1,540.419	15.25	0.6110	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>76,855,132.60</b>	<b>5,186</b>	<b>799,056</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.59250		9.51710			0.0000	5,275,875.00	550	15,640
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.71300		9.63660			0.0000	1,456,950.00	150	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.83060		9.75230			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.07780		9.99440			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>6,732,825.00</b>	<b>700</b>	<b>27,852</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.51990	1.493	17.78	0.0116	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			984.41990	908.993	17.78	0.9884	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.46210	1.451	17.87	0.0112	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			994.36210	918.951	17.87	0.9888	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.58020	1.538	17.68	0.0120	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			974.48020	899.038	17.68	0.9880	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,510.01090	1,434.847	15.13	0.9458	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			17.28150	18.607	15.10	0.0562	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,490.68150	1,415.607	15.10	0.9438	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			16.94310	18.223	15.11	0.0552	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,500.34310	1,425.223	15.11	0.9448	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.61090	17.847	15.13	0.0542	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.08450	46.487	15.43	0.0935	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,780.78450	1,705.887	15.43	0.9065	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.11130	47.606	15.39	0.0956	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,761.81130	1,687.006	15.39	0.9044	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			43.59460	47.043	15.41	0.0945	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,771.29460	1,696.443	15.41	0.9055	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			246.39080	263.653	14.46	0.3013	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,251.99080	1,185.854	14.46	0.6987	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			244.47340	261.731	14.47	0.2994	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,260.07340	1,193.931	14.47	0.7006	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			242.57170	259.821	14.49	0.2975	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,268.17170	1,202.021	14.49	0.7025	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>6,732,825.00</b>	<b>700</b>	<b>27,852</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.76910		9.78650			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.03560		10.05080			0.0000	0.00	0	0
<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			0.07790	0.019	13.23	0.0003	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,033.57790	1,050.919	13.23	0.9997	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.07010	0.017	13.23	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,043.57010	1,060.917	13.23	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.08650	0.022	13.23	0.0003	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,023.58650	1,040.922	13.23	0.9997	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			724.55460	708.240	12.78	0.7434	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			153.75460	152.640	12.78	0.2566	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			717.44790	701.150	12.78	0.7397	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			156.64790	155.550	12.78	0.2603	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			731.69910	715.370	12.78	0.7470	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			150.89910	149.770	12.78	0.2530	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 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			12.89540		12.74790			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.15690		13.00660			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.41650		13.26330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.96520		13.80170			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			1.79120	1.811	22.45	0.0086	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,793.89120	1,646.411	22.45	0.9914	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.75680	1.774	22.50	0.0084	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,803.85680	1,656.374	22.50	0.9916	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.82650	1.850	22.39	0.0088	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,783.92650	1,636.450	22.39	0.9912	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			41.66100	47.229	17.24	0.0861	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,065.06100	1,920.329	17.24	0.9139	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			41.23790	46.743	17.26	0.0852	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,074.63790	1,929.843	17.26	0.9148	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			40.81880	46.262	17.28	0.0844	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,084.21880	1,939.362	17.28	0.9156	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			554.51660	627.710	13.28	0.5823	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			501.21660	421.210	13.28	0.4177	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			549.83850	622.510	13.28	0.5792	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			506.53850	426.010	13.28	0.4208	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			559.22530	632.938	13.27	0.5853	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			495.92530	416.438	13.27	0.4147	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			498.82720	540.662	14.87	0.3930	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,417.12720	1,295.462	14.87	0.6070	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			496.49050	538.090	14.89	0.3914	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,424.79050	1,302.890	14.89	0.6086	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			494.16710	535.533	14.90	0.3899	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,432.46710	1,310.333	14.90	0.6101	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			1.97580		1.96300			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99150		1.97840			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00700		1.99370			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03900		2.02460			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			560.74620	451.629	13.78	0.7072	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			72.05010	87.026	14.00	0.2432	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			642.05010	529.026	14.00	0.7568	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			56.85580	68.664	14.22	0.2001	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			726.85580	610.664	14.22	0.7999	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			90.74620	109.630	13.78	0.2928	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,690.03380	1,575.712	14.84	0.7847	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			160.23860	175.579	14.95	0.2007	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,776.23860	1,660.579	14.95	0.7993	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			147.53210	161.641	15.06	0.1869	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,863.53210	1,746.641	15.06	0.8131	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			174.03380	190.712	14.84	0.2153	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,301.73790	1,391.946	12.87	0.7345	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			364.73790	321.946	12.87	0.2655	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,238.29690	1,325.239	12.93	0.7154	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			401.29690	355.239	12.93	0.2846	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,177.03510	1,260.656	12.98	0.6959	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			440.03510	390.656	12.98	0.3041	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,375.09370	1,441.621	13.75	0.6101	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			929.09370	851.621	13.75	0.3899	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,326.50910	1,391.611	13.81	0.5961	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			980.50910	901.611	13.81	0.4039	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,425.16010	1,493.161	13.69	0.6242	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			879.16010	803.161	13.69	0.3758	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			1.99130		1.96950			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02970		2.00760			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06820		2.04580			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21360		2.18950			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			5.07770	4.964	22.97	0.0141	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,610.07770	2,391.965	22.97	0.9859	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			6.55300	6.806	22.38	0.0191	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,411.55300	2,193.806	22.38	0.9809	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			5.76030	5.806	22.67	0.0164	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,510.76030	2,292.806	22.67	0.9836	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			51.11200	50.586	17.06	0.0637	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,475.11200	3,253.586	17.06	0.9363	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			48.83910	48.534	17.29	0.0608	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,572.83910	3,351.534	17.29	0.9392	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			46.72000	46.624	17.52	0.0581	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,670.72000	3,449.624	17.52	0.9419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,093.03410	946.074	13.67	0.5216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			616.59200	689.453	13.74	0.4599	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,158.59200	1,007.453	13.74	0.5401	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			687.18970	768.547	13.60	0.4972	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,029.18970	886.547	13.60	0.5028	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			651.03410	728.074	13.67	0.4784	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,523.60840	1,644.902	14.70	0.6062	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,128.60840	1,008.902	14.70	0.3938	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,477.10120	1,595.324	14.75	0.5942	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,182.10120	1,059.324	14.75	0.4058	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,571.38010	1,695.778	14.64	0.6184	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,076.38010	959.778	14.64	0.3816	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			1.61530		1.60620			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63740		1.62830			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65810		1.64920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75120		1.74170			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			6.55370	6.244	19.37	0.0242	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,544.55370	1,453.244	19.37	0.9758	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			5.40290	5.089	19.81	0.0198	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,643.40290	1,552.090	19.81	0.9802	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			7.99020	7.705	18.93	0.0298	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,445.99020	1,354.705	18.93	0.9702	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,397.65970	2,310.803	18.36	0.8888	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			95.08470	99.950	18.08	0.1289	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,212.08470	2,125.950	18.08	0.8711	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			87.55620	92.044	18.22	0.1197	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,304.55620	2,218.044	18.22	0.8803	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			80.65970	84.803	18.36	0.1112	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,140.02530	1,196.604	14.08	0.7189	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			348.02530	315.604	14.08	0.2811	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,079.54230	1,133.434	14.17	0.6969	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			387.54230	352.433	14.17	0.3031	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,203.03020	1,262.257	13.98	0.7406	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			311.03020	281.257	13.98	0.2594	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,036.56560	1,071.005	15.63	0.5192	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,219.56560	1,159.005	15.63	0.4808	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,000.17680	1,033.287	15.73	0.5054	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,283.17680	1,221.287	15.73	0.4946	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,074.35170	1,110.169	15.53	0.5333	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,157.35170	1,098.169	15.53	0.4667	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R 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			0.12450		0.12380			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12400		0.12340			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12330		0.12240			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12170		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			1.55000		1.53790			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57440		1.56200			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59790		1.58550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64610		1.63280			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			8.89290		8.79310			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.00050		8.89950			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.10510		9.00280			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.60880		9.50100			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			1.21310	1.365	19.57	0.0105	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,048.11310	948.465	19.57	0.9895	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.17080	1.308	19.63	0.0101	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,058.07080	958.408	19.63	0.9899	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.25710	1.425	19.50	0.0110	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,038.15710	938.525	19.50	0.9890	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			39.43200	47.126	15.35	0.1293	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,069.93200	976.626	15.35	0.8707	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			38.62050	46.152	15.36	0.1270	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,079.12050	985.652	15.36	0.8730	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			40.26060	48.121	15.34	0.1316	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,060.76060	967.621	15.34	0.8684	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			395.60760	444.767	13.04	0.6034	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			312.80760	259.667	13.04	0.3966	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			390.73430	439.411	13.05	0.5989	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			317.93430	264.311	13.05	0.4011	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			385.90460	434.102	13.06	0.5943	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			323.10460	269.002	13.06	0.4057	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			411.33230	445.812	14.84	0.4462	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			830.33230	757.012	14.84	0.5538	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	14/06/2019	Foreign Exchange Option	9.93	Call			408.33190	442.563	14.85	0.4437	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			837.33190	763.763	14.85	0.5563	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			414.35560	449.089	14.82	0.4487	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			823.35560	750.289	14.82	0.5513	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			1.27000		1.26220			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27800		1.27070			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28660		1.27880			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34250		1.33470			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			578.00000	500.000		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			678.00000	600.000		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			478.00000	400.000		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			993.00000	920.000		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			1,093.00000	1,020.000		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			893.00000	820.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			188.00000	266.000		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			88.00000	166.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			288.00000	366.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			147.00000	225.000		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			47.00000	125.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			247.00000	325.000		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			1.33220		1.32850			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.33820		1.33440			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO £ / \$ Future</b>									<b>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			1.16860		1.16250			0.0000	0.00	0	280
QUANTO € On 17/09/2018 Foreign Exchange Future			1.17700		1.17090			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>0.00</b>	<b>0</b>	<b>280</b>
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>280</b>
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.55920	0.11652	8.63380			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.40330	0.11652	8.47630			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		0.11652	1,050.72990	718.501	15.61	0.3618	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11652	1,412.72990	1,826.501	15.61	0.6382	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11652	1,005.29950	683.535	15.60	0.3493	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11652	1,467.29950	1,891.535	15.60	0.6507	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11652	1,097.45710	754.706	15.62	0.3744	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11652	1,359.45710	1,762.706	15.62	0.6256	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11652	333.62490	201.043	15.40	0.1374	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11652	2,895.62490	3,509.043	15.40	0.8626	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11652	2,151.25170	2,683.968	15.50	0.7752	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11652	589.25170	375.968	15.50	0.2248	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11652	2,247.81530	1,881.110	15.28	0.3962	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11652	3,684.81530	4,048.110	15.28	0.6038	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11652	2,342.88000	1,968.100	15.35	0.4075	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11652	3,579.88000	3,935.100	15.35	0.5925	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11652	4,968.42730	4,415.465	17.23	0.6354	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11652	1,905.42730	2,082.465	17.23	0.3646	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11652	2,295.06190	1,924.311	15.31	0.4019	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11652	3,632.06190	3,991.311	15.31	0.5981	0.00	0	0
<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			9.46930		9.39930			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			9.60290		9.53110			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			9.73060		9.65860			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.29280		10.21770			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			4.13630	4.287	15.70	0.0334	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			704.83630	634.987	15.70	0.9666	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			3.99330	4.125	15.79	0.0322	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			714.69330	644.825	15.79	0.9678	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			4.28570	4.456	15.60	0.0348	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			694.98570	625.156	15.60	0.9652	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			119.83410	133.316	13.56	0.3051	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			588.73410	530.416	13.56	0.6949	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			117.77200	130.994	13.58	0.3007	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			596.67200	538.094	13.58	0.6993	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			121.92970	135.676	13.53	0.3094	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			580.82970	522.776	13.53	0.6906	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			513.17860	555.236	12.35	0.6779	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			224.57860	194.635	12.35	0.3221	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			507.38310	549.097	12.36	0.6735	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			228.78310	198.497	12.36	0.3265	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			519.02100	561.421	12.33	0.6822	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			220.42100	190.821	12.33	0.3178	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			451.49170	412.393	13.15	0.3917	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			668.83240	705.290	13.12	0.6142	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			441.13240	402.490	13.12	0.3858	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			663.99650	700.226	13.13	0.6112	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			446.29650	407.426	13.13	0.3888	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			659.19170	695.193	13.15	0.6083	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			2.77140		2.79770			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.70730		2.73340			0.0000	0.00	0	2,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.64310		2.66740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.59380		2.62000			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,440</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.10350	0.041	38.50	0.0007	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			862.40350	888.641	38.50	0.9993	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.09290	0.037	38.50	0.0006	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			872.39290	898.637	38.50	0.9994	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.11510	0.047	38.50	0.0007	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			852.41510	878.646	38.50	0.9993	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.54870	6.434	22.88	0.0479	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			632.14870	659.134	22.88	0.9521	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.66730	6.624	23.25	0.0485	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			642.26730	669.324	23.25	0.9515	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.43140	6.245	22.50	0.0474	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			622.03140	648.945	22.50	0.9526	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			47.40280	40.335	18.34	0.2125	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			350.00280	367.235	18.34	0.7875	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			45.66760	38.789	18.38	0.2058	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			358.26760	375.689	18.38	0.7942	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			49.20000	41.938	18.31	0.2193	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			341.80000	358.838	18.31	0.7807	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			20.70100	17.722	20.05	0.0799	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			930.70100	953.921	20.05	0.9201	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			20.10210	17.192	20.05	0.0778	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			940.10210	963.392	20.05	0.9222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			21.31660	18.266	20.05	0.0820	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			921.31660	944.466	20.05	0.9180	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>6,440</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21570		1.21150			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18090		1.18340			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14750		1.15510			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.06850		1.08850			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>1 160 751 474.30</b>	<b>88,970</b>	<b>2,138,911</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>3,871,868</b>
<b>Grand Total:</b>												<b>1,160,751,474.30</b>	<b>88,970</b>	<b>6,010,779</b>