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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2018 Foreign Exchange Future			12.65440		12.64970			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			12.67120		12.66640			0.0000	346,531,977.60	27,348	1,181,320
\$ / R On 20/06/2018 Foreign Exchange Future			12.67460		12.66980			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.68970		12.68480			0.0000	0.00	0	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.69470		12.68980			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.70140		12.69650			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.72460		12.71980			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.73130		12.72640			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.73290		12.72810			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.73630		12.73140			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.74290		12.73810			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.75450		12.74970			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.76450		12.75980			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.79450		12.79000			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			12.82250		12.81790			0.0000	2,487,565.00	194	90,415
\$ / R On 28/09/2018 Foreign Exchange Future			12.84040		12.83580			0.0000	0.00	0	2,695
\$ / R On 25/10/2018 Foreign Exchange Future			12.88450		12.87980			0.0000	0.00	0	70
\$ / R On 29/10/2018 Foreign Exchange Future			12.89110		12.88630			0.0000	0.00	0	225
\$ / R On 31/10/2018 Foreign Exchange Future			12.89430		12.88960			0.0000	0.00	0	3,113

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Future			12.90250		12.89770			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.91560		12.91080			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.92050		12.91560			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.94330		12.93850			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.96120		12.95640			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.96600		12.96130			0.0000	453,810.00	35	25,881
\$ / R	On	31/12/2018	Foreign Exchange Future			12.99340		12.98910			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			13.04340		13.03970			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.06440		13.06100			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.08860		13.08550			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.11770		13.11500			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.13220		13.12980			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.18720		13.18560			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.25850		13.25750			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.52400		13.52110			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.79480		13.79100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.89590		13.89390			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.00130		14.00120			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>349,473,352.60</b>	<b>27,577</b>	<b>1,430,125</b>
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			209.04910	198.659	15.79	0.6958	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			58.74910	53.059	15.79	0.3042	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			0.08170	0.120	33.88	0.0005	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1.84850	1.631	20.65	0.0088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,435.44850	1,430.431	20.65	0.9912	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,713.60320	4,708.807	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00320	0.007	36.29	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.41380	2.177	20.17	0.0116	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,336.01380	1,330.977	20.17	0.9884	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,613.60450	4,608.810	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00450	0.010	36.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.05390	3.719	19.43	0.0194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,167.65390	1,162.519	19.43	0.9806	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,743.67220	3,738.926	35.95	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.07220	0.126	35.95	0.0005	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,543.60580	4,538.812	36.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00580	0.012	36.29	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.91560	3.594	19.46	0.0188	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,177.51560	1,172.394	19.46	0.9812	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,333.61180	4,328.824	36.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.01180	0.024	36.29	0.0001	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.18020	2.930	19.69	0.0155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,236.78020	1,231.730	19.69	0.9845	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			448.36620	448.612	14.43	0.8645	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			31.96620	27.412	14.43	0.1355	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			5.35200	4.891	19.13	0.0251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,088.95200	1,083.691	19.13	0.9749	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,253.61540	4,248.831	36.29	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.01540	0.031	36.29	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.26000	1.073	21.37	0.0058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,584.86000	1,579.873	21.37	0.9942	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			439.95570	440.100	14.44	0.8586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			33.55570	28.900	14.44	0.1414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			4.49900	4.121	19.32	0.0214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,138.09900	1,132.921	19.32	0.9786	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,983.63740	3,978.870	36.29	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.03740	0.070	36.29	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			4.34540	3.982	19.35	0.0207	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,147.94540	1,142.782	19.35	0.9793	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,123.70320	3,118.915	30.81	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.10320	0.115	30.81	0.0005	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,864.25070	1,859.317	22.71	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.65070	0.517	22.71	0.0028	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			12.70710	11.567	18.20	0.0555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			846.30710	840.366	18.20	0.9445	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			406.94410	406.694	14.46	0.8335	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			40.54410	35.494	14.46	0.1665	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,633.75800	2,628.916	26.75	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.15800	0.116	26.75	0.0006	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			562.63690	564.230	14.36	0.9265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			16.23690	13.030	14.36	0.0735	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			34.19250	31.769	17.02	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			567.79250	560.569	17.02	0.8632	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,553.77190	2,548.917	26.08	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.17190	0.117	26.08	0.0006	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.16650	0.117	26.33	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,583.76650	2,578.917	26.33	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,883.60000	7,878.800	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	36.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,333.85010	2,328.976	24.96	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.25010	0.176	24.96	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			18.12440	14.713	14.37	0.0813	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			544.52440	545.913	14.37	0.9187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			535.53370	536.819	14.38	0.9145	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			19.13370	15.619	14.38	0.0855	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,466.91030	1,471.531	20.06	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			0.51030	0.331	20.06	0.0020	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			30.43680	25.985	14.43	0.1298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			456.83680	457.185	14.43	0.8702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			919.65490	923.469	16.13	0.9856	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			3.25490	2.269	16.13	0.0144	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			704.77710	698.144	17.64	0.9118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			21.17710	19.344	17.64	0.0882	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			771.94460	775.203	15.03	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			5.54460	4.003	15.03	0.0254	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.85860	0.558	19.04	0.0035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,317.25860	1,321.758	19.04	0.9965	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			1.19980	0.788	18.33	0.0049	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,217.59980	1,221.988	18.33	0.9951	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			899.88980	903.644	15.98	0.9845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			3.48980	2.444	15.98	0.0155	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			2.73940	1.889	16.50	0.0120	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			969.13940	973.089	16.50	0.9880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			17.15930	13.851	14.37	0.0773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			553.55930	555.051	14.37	0.9227	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,068.35480	1,072.521	17.23	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			1.95480	1.321	17.23	0.0083	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			870.27740	873.933	15.76	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			3.87740	2.733	15.76	0.0174	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			617.92270	620.106	14.33	0.9468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			11.52270	8.905	14.33	0.0532	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			77.06740	70.817	14.55	0.2821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			293.46740	292.017	14.55	0.7179	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			28.96600	24.618	14.42	0.1242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			465.36600	465.818	14.42	0.8758	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			24.89070	20.855	14.41	0.1085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			491.29070	492.055	14.41	0.8915	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			111.93430	105.247	14.60	0.3742	8,419,776.00	80,000	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			228.33430	226.447	14.60	0.6258	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00100	0.003	36.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,033.60100	5,028.803	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00100	0.002	36.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,043.60100	5,038.802	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00110	0.003	36.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,023.60110	5,018.803	36.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.83910	7.140	18.72	0.0357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			981.43910	975.940	18.72	0.9643	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			54.28340	51.483	16.38	0.2073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			437.88340	430.283	16.38	0.7927	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,713.67320	3,708.925	35.71	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.07320	0.125	35.71	0.0005	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,666.65990	1,671.369	21.43	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.25990	0.169	21.43	0.0010	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			63.18810	60.308	16.16	0.2367	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			396.78810	389.108	16.16	0.7633	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,443.80520	2,438.941	25.49	0.9992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.20520	0.141	25.49	0.0008	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			71.27540	68.357	15.99	0.2625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			364.87540	357.157	15.99	0.7375	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,473.79480	2,468.932	25.63	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.19480	0.132	25.63	0.0007	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			259.76500	258.055	14.57	0.6730	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			93.36500	86.855	14.57	0.3270	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,833.73040	2,828.915	28.40	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.13040	0.115	28.40	0.0006	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			6.36670	5.808	18.94	0.0294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,039.96670	1,034.608	18.94	0.9706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			674.41470	677.136	14.29	0.9624	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			8.01470	5.936	14.29	0.0376	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,143.96010	2,139.066	24.05	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.36010	0.266	24.05	0.0014	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,167.80860	1,172.133	17.96	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			1.40860	0.933	17.96	0.0059	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			131.26260	128.687	15.09	0.4309	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			214.86260	207.487	15.09	0.5691	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,853.65680	3,848.903	36.29	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.05680	0.103	36.29	0.0004	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,044.04140	2,039.135	23.57	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.44140	0.335	23.57	0.0018	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			25.04800	22.929	17.45	0.1026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			658.64800	651.729	17.45	0.8974	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,863.72700	2,858.915	28.65	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.12700	0.114	28.65	0.0006	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			37.52610	35.015	16.89	0.1490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			541.12610	533.815	16.89	0.8510	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			329.32770	328.214	14.52	0.7600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			62.92770	57.014	14.52	0.2400	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			13.60960	12.391	18.12	0.0591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			827.20960	821.191	18.12	0.9409	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,823.66250	3,818.913	36.29	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.06250	0.113	36.29	0.0004	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			32.13300	29.768	17.11	0.1293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			585.73300	578.568	17.11	0.8707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,763.73900	2,758.915	27.82	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.13900	0.115	27.82	0.0006	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			14.57380	13.273	18.05	0.0629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			808.17380	802.073	18.05	0.9371	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,493.68170	3,488.920	33.88	0.9995	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			79.55780	73.502	14.43	0.2797	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			309.35780	308.102	14.43	0.7203	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			177.19120	171.765	14.64	0.4380	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			241.99120	241.465	14.64	0.5620	0.00	0	158

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			339.77120	340.048	14.22	0.6928	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			104.97120	100.348	14.22	0.3072	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			144.68060	139.539	14.47	0.3835	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			279.48060	279.238	14.47	0.6165	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			313.21520	307.146	15.43	0.6073	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			148.01520	146.846	15.43	0.3927	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			327.08140	327.244	14.27	0.6778	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			112.28140	107.544	14.27	0.3222	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			346.23500	346.570	14.20	0.7003	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			101.43500	96.870	14.20	0.2997	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			131.93580	126.935	14.39	0.3603	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			296.73580	296.635	14.39	0.6397	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			149.08820	143.901	14.49	0.3913	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			273.88820	273.601	14.49	0.6087	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,415.75460	3,410.754	28.77	0.9984	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.55460	0.454	28.77	0.0016	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,935.70900	2,930.753	25.44	0.9982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.50900	0.453	25.44	0.0018	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			507.25380	509.091	13.65	0.8453	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			42.45380	39.391	13.65	0.1547	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,131.10240	1,125.238	18.63	0.9452	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			15.90240	14.938	18.63	0.0548	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			899.93460	903.318	14.44	0.9606	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			10.13460	8.618	14.44	0.0394	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			319.50300	319.522	14.19	0.6534	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			129.70300	124.822	14.19	0.3466	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,302.93700	1,297.418	18.98	0.9569	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			12.73700	12.118	18.98	0.0431	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			519.08420	513.065	16.24	0.7495	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			88.88420	87.765	16.24	0.2505	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			942.05740	936.468	17.86	0.8865	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			38.55740	37.868	17.86	0.1135	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			656.08030	658.539	13.40	0.8943	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			29.58030	27.139	13.40	0.1057	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,062.89570	1,057.353	18.26	0.9114	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			29.39570	28.753	18.26	0.0886	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,127.15080	1,122.268	18.09	0.8832	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			46.95080	46.868	18.09	0.1168	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,995.75960	2,990.868	21.89	0.9935	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.15960	2.168	21.89	0.0065	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.77200	15.730	18.96	0.0430	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,739.37200	1,734.430	18.96	0.9570	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,215.64370	3,210.760	23.02	0.9941	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.04370	2.060	23.02	0.0059	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,490.44180	1,485.497	18.72	0.9312	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			26.84180	26.797	18.72	0.0688	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	25/07/2018	Foreign Exchange Option	14.29	Put		1,584.83930	1,580.016	18.80	0.9405	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		22.93930	22.917	18.80	0.0595	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		55.50360	53.071	13.65	0.1475	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		726.90360	729.371	13.65	0.8525	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,584.19830	3,579.683	24.13	0.9934	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.29830	2.583	24.13	0.0066	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,084.88880	3,080.036	21.78	0.9919	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		2.98880	2.936	21.78	0.0081	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,126.44930	1,122.018	17.79	0.8575	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		64.54930	64.918	17.79	0.1425	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		70.47360	71.110	17.81	0.1466	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,180.77360	1,176.610	17.81	0.8534	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,433.17820	3,428.530	22.47	0.9923	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		2.87820	3.030	22.47	0.0077	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		134.91720	131.932	14.03	0.2720	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		564.61720	566.432	14.03	0.7280	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,887.89950	1,883.099	19.07	0.9393	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		27.69950	27.599	19.07	0.0607	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,783.35580	3,778.887	21.00	0.9921	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		3.35580	3.387	21.00	0.0079	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,267.24360	3,262.807	20.68	0.9840	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		7.24360	7.306	20.68	0.0160	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,129.02400	1,126.061	17.31	0.7973	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		119.02400	120.561	17.31	0.2027	0.00	0	0
\$ / 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		1,828.71350	1,832.343	14.65	0.9752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		10.81350	9.843	14.65	0.0248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		572.79780	573.596	14.25	0.6433	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		254.89780	251.096	14.25	0.3567	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,331.42840	3,326.954	19.93	0.9807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		9.32840	9.454	19.93	0.0193	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		399.22560	400.664	14.88	0.5056	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		431.32560	428.164	14.88	0.4944	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,233.00020	3,228.535	19.92	0.9779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		10.90020	11.035	19.92	0.0221	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		356.57710	358.061	15.13	0.4648	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		498.67710	495.561	15.13	0.5352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,359.41140	2,355.095	19.55	0.9343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		37.31140	37.595	19.55	0.0657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		160.36140	161.761	16.91	0.2427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,072.46140	1,069.261	16.91	0.7573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		512.49930	513.489	14.44	0.5995	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		304.59930	300.989	14.44	0.4005	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,164.24260	3,159.785	19.92	0.9756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		12.14260	12.285	19.92	0.0244	0.00	0	5,300

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	16.08	Put			3,272.34410	3,267.875	19.93	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			10.24410	10.375	19.93	0.0210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			491.82930	492.899	14.50	0.5836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			323.92930	320.399	14.50	0.4164	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,006.28050	1,003.173	16.73	0.7395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			174.18050	175.673	16.73	0.2605	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,479.46050	3,474.972	19.93	0.9844	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			7.36050	7.471	19.93	0.0156	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,204.30500	4,199.752	19.93	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.20500	2.252	19.93	0.0053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			235.45010	237.151	16.07	0.3351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			777.55010	774.651	16.07	0.6649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			732.70520	729.774	15.93	0.6475	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			250.60520	252.274	15.93	0.3525	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,117.90520	1,120.019	13.18	0.8951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			50.00520	47.519	13.18	0.1049	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			263.98070	265.620	15.82	0.3676	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			696.08070	693.120	15.82	0.6324	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,341.55690	1,344.552	12.88	0.9439	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			23.65690	22.052	12.88	0.0561	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,033.09720	1,034.839	13.30	0.8700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			65.19720	62.339	13.30	0.1300	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			911.87010	913.063	13.48	0.8266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			93.97010	90.563	13.48	0.1734	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,161.39040	1,163.688	13.12	0.9065	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			43.49040	41.188	13.12	0.0935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,250.31330	1,252.969	13.00	0.9268	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			32.41330	30.469	13.00	0.0732	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			695.55070	696.181	13.91	0.7216	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			177.65070	173.681	13.91	0.2784	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,360.79080	1,363.817	12.95	0.9458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			22.89080	21.317	12.95	0.0542	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			385.84270	382.592	14.71	0.4636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			433.74270	435.092	14.71	0.5364	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			885.65350	882.734	16.40	0.7029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			203.55350	205.234	16.40	0.2971	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			402.22340	399.047	14.76	0.4753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			420.12340	421.547	14.76	0.5247	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			160.97940	157.010	13.82	0.2595	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			728.87940	729.510	13.82	0.7405	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			991.85370	993.409	13.36	0.8563	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			73.95370	70.909	13.36	0.1437	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			584.30840	585.079	14.22	0.6513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			246.40840	242.579	14.22	0.3487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			476.75880	477.893	14.55	0.5717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			338.85880	335.393	14.55	0.4283	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			660.16790	657.181	15.70	0.6168	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			278.06790	279.681	15.70	0.3832	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			644.41380	645.079	14.05	0.6907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			206.51380	202.579	14.05	0.3093	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			524.25840	521.158	15.23	0.5496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			342.15840	343.658	15.23	0.4504	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			387.14700	388.595	14.95	0.4943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			449.24700	446.095	14.95	0.5057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			632.05140	632.736	14.08	0.6829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			214.15140	210.235	14.08	0.3171	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,647.90290	4,652.502	19.44	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00290	0.002	19.44	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			528.44000	529.371	14.38	0.6115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			290.54000	286.871	14.38	0.3885	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			49.49240	49.905	19.06	0.0853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,091.59240	2,087.405	19.06	0.9147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			48.98920	49.396	19.08	0.0845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,101.08920	2,096.896	19.08	0.9155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			50.00120	50.419	19.04	0.0861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,082.10120	2,077.919	19.04	0.9139	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,968.22290	3,963.728	19.43	0.9910	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			4.02290	4.128	19.43	0.0090	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,424.25040	3,419.817	19.57	0.9799	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			10.05040	10.217	19.57	0.0201	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,134.23680	1,130.902	16.99	0.7563	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			170.03680	171.302	16.99	0.2437	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,731.44850	1,727.260	17.99	0.8352	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			121.24850	121.760	17.99	0.1648	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,251.49720	2,246.934	18.81	0.8906	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			77.79720	78.034	18.81	0.1094	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,147.50570	4,141.609	21.21	0.9750	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			17.10570	15.909	21.21	0.0250	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,608.12730	3,602.096	20.82	0.9604	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			27.72730	26.396	20.82	0.0396	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,140.33720	1,136.737	16.71	0.7175	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			229.93720	231.037	16.71	0.2825	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,936.42570	3,930.263	21.25	0.9663	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			24.12570	22.763	21.25	0.0337	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			109.85420	107.088	13.48	0.1688	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,107.55420	1,109.588	13.48	0.8312	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			227.20910	228.245	16.78	0.2757	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,189.50910	1,185.745	16.78	0.7243	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,057.73360	2,053.158	18.34	0.8589	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			108.53360	108.758	18.34	0.1411	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			73.73850	71.722	13.29	0.1202	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,319.33850	1,322.222	13.29	0.8798	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	16/11/2018	Foreign Exchange Option	10.83	Call			2,104.67450	2,108.432	14.67	0.9659	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			19.07450	17.932	14.67	0.0341	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			714.54080	710.911	15.50	0.5656	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			410.14080	411.411	15.50	0.4344	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,395.33710	4,389.590	21.31	0.9683	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.83710	22.890	21.31	0.0317	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,801.35730	3,795.345	21.06	0.9494	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			39.85730	38.645	21.06	0.0506	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,145.40920	1,141.569	16.52	0.6884	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			283.90920	284.869	16.52	0.3116	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,031.76310	1,028.407	16.19	0.6484	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			338.16310	339.607	16.19	0.3516	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,813.86690	2,808.845	19.32	0.9014	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			80.26690	80.045	19.32	0.0986	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,311.51800	4,305.975	21.40	0.9590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			32.81800	31.975	21.40	0.0410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			568.25360	569.853	14.97	0.5235	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			566.95360	563.853	14.97	0.4765	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,060.84190	3,055.708	19.79	0.9124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			383.59620	385.223	15.93	0.3869	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			124.62160	124.853	18.43	0.1467	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,243.32160	2,238.853	18.43	0.8533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			123.74850	123.976	18.45	0.1458	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,252.44850	2,247.976	18.45	0.8542	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			460.12960	461.723	15.48	0.4466	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			125.49940	125.736	18.42	0.1477	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,234.19940	2,229.736	18.42	0.8523	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,313.49860	1,316.391	13.40	0.8536	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			102.19860	100.391	13.40	0.1464	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			922.29620	919.223	15.93	0.6131	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			278.75960	279.908	16.75	0.2964	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			723.35390	724.813	14.45	0.6183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			392.05390	388.813	14.45	0.3817	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,307.94900	1,304.336	16.84	0.7123	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			269.24900	270.337	16.84	0.2877	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			748.82960	745.724	15.48	0.5534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			477.20330	478.796	15.39	0.4593	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,170.54480	2,166.118	18.32	0.8457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			131.84480	132.118	18.32	0.1543	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			863.65090	865.128	14.06	0.6916	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			282.35090	279.128	14.06	0.3084	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,267.45960	1,263.909	16.75	0.7036	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			82.88200	81.300	13.32	0.1242	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,148.32140	1,144.973	16.47	0.6758	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			309.62140	310.973	16.47	0.3242	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			590.68870	587.585	15.04	0.4875	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			551.98870	553.585	15.04	0.5125	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			715.90330	712.796	15.39	0.5407	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			72.14190	71.708	19.79	0.0876	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,071.24860	2,066.878	18.17	0.8346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			142.54860	142.878	18.17	0.1654	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			332.47860	329.233	14.25	0.3435	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			793.77860	795.233	14.25	0.6565	0.00	0	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,404.18200	1,407.300	13.32	0.8758	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,621.85020	4,617.067	21.33	0.9620	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			30.95020	30.467	21.33	0.0380	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,994.50060	3,989.516	21.33	0.9385	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			53.60060	52.916	21.33	0.0615	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,149.51300	1,147.160	16.37	0.6624	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			338.61300	340.560	16.37	0.3376	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			498.18950	497.071	14.62	0.4114	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			747.88950	750.471	14.62	0.5886	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,232.21500	2,230.712	18.15	0.8092	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			193.21500	195.112	18.15	0.1908	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			532.66150	532.736	14.66	0.4126	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			788.16150	791.336	14.66	0.5874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,278.82940	1,281.243	13.70	0.7732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			223.82940	223.543	13.70	0.2268	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,794.99110	2,796.955	12.91	0.9835	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.99110	9.255	12.91	0.0165	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			413.80620	417.789	16.56	0.3478	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,348.80620	1,350.089	16.56	0.6522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,470.13120	1,472.401	13.46	0.8270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			155.13120	154.701	13.46	0.1730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			859.09070	862.336	14.54	0.6096	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			504.09070	504.636	14.54	0.3904	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			913.21820	914.537	15.60	0.5439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			578.21820	582.237	15.60	0.4561	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,712.29170	1,713.878	13.23	0.8800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			97.29170	96.178	13.23	0.1200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,306.11180	2,305.884	18.12	0.7971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			221.11180	223.584	18.12	0.2029	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,517.00580	1,519.109	13.42	0.8384	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			142.00580	141.409	13.42	0.1616	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,693.39260	1,694.326	17.23	0.7145	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			328.39260	332.026	17.23	0.2855	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			207.45430	209.756	18.27	0.1917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,412.45430	2,412.056	18.27	0.8083	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			206.36000	208.650	18.28	0.1908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,421.36000	2,420.950	18.28	0.8092	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			208.55210	210.868	18.26	0.1926	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,403.55210	2,403.168	18.26	0.8074	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	27/03/2019	Foreign Exchange Option	12.21	Put		276.19550	276.354	13.86	0.2601	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call		1,195.99550	1,198.554	13.86	0.7399	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put		604.24530	606.602	14.74	0.4146	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call		869.84530	873.802	14.74	0.5854	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call		834.03580	838.145	14.86	0.5682	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put		648.43580	650.945	14.86	0.4318	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put		949.18300	952.283	15.59	0.5311	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call		644.78300	649.483	15.59	0.4689	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call		1,314.81730	1,316.671	14.00	0.7289	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put		337.31730	338.171	14.00	0.2711	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put		1,763.21610	1,766.670	17.12	0.6766	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call		440.71610	445.170	17.12	0.3234	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		485.76870	490.298	16.80	0.3515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		1,596.09980	1,599.626	16.81	0.6499	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		481.44760	485.971	16.83	0.3488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		1,603.94760	1,607.471	16.83	0.6512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		1,588.26870	1,591.798	16.80	0.6485	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put		740.33700	743.107	15.06	0.4443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call		867.83700	871.607	15.06	0.5557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call		2,584.25490	2,584.020	11.21	0.9740	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put		16.75490	15.520	11.21	0.0260	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		483.59980	488.126	16.81	0.3501	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		480.57640	483.452	18.39	0.2827	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,779.47640	2,779.452	18.39	0.7173	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		483.57140	486.453	18.36	0.2843	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,762.47140	2,762.453	18.36	0.7157	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		6,598.30390	6,596.963	20.91	0.9164	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		119.40390	120.963	20.91	0.0836	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		482.06790	484.949	18.37	0.2835	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,770.96790	2,770.949	18.37	0.7165	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		844.85150	846.209	17.41	0.3980	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,223.85150	2,221.410	17.41	0.6020	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		842.51930	843.904	17.42	0.3971	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,231.51930	2,229.104	17.42	0.6029	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		847.18450	848.531	17.41	0.3989	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,216.18450	2,213.731	17.41	0.6011	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		2,357.12430	2,356.103	17.62	0.6026	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		881.02430	882.003	17.62	0.3974	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		968.89190	968.882	17.60	0.4151	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		2,327.69190	2,327.582	17.60	0.5849	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		973.76740	973.717	17.59	0.4168	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		2,312.56740	2,312.417	17.59	0.5832	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		971.32160	971.296	17.60	0.4160	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		2,320.12160	2,319.996	17.60	0.5840	0.00	0	0
<b>Total \$ / R Option</b>											<b>8,419,776.00</b>	<b>80,000</b>	<b>3,242,438</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>											<b>357,893,128.60</b>	<b>107,577</b>	<b>4,672,563</b>
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			12.67120		12.66640			0.0000	126,712.00	10	429
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			12.82250		12.81790			0.0000	0.00	0	47
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			12.96600		12.96130			0.0000	0.00	0	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			13.25850		13.25750			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>126,712.00</b>	<b>10</b>	<b>486</b>
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			292.50070	267.838	19.83	0.0142	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			126,652.50070	126,147.838	19.83	0.9858	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			284.50360	259.968	19.88	0.0138	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			127,644.50360	127,139.968	19.88	0.9862	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			300.74910	275.968	19.78	0.0146	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			125,660.74910	125,155.968	19.78	0.9854	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			12,049.99280	12,161.307	17.53	0.1891	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			131,259.99280	130,911.307	17.53	0.8109	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			11,929.26500	12,039.667	17.55	0.1874	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			132,139.26500	131,789.667	17.55	0.8126	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			12,172.24780	12,284.481	17.51	0.1908	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			130,382.24780	130,034.481	17.51	0.8092	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			11,539.71490	11,557.829	18.58	0.1369	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			234,409.71490	233,957.829	18.58	0.8631	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			11,459.79710	11,477.426	18.60	0.1360	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			235,329.79710	234,877.426	18.60	0.8640	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			11,380.29400	11,397.650	18.61	0.1352	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			236,250.29400	235,797.650	18.61	0.8648	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			48,359.97840	48,817.089	16.81	0.3502	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			159,609.97840	159,967.089	16.81	0.6498	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			48,144.76250	48,601.057	16.83	0.3488	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			160,394.76250	160,751.057	16.83	0.6512	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			48,576.87360	49,033.798	16.80	0.3515	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			158,826.87360	159,183.798	16.80	0.6485	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>126,712.00</b>	<b>10</b>	<b>486</b>
£ / R	On 18/06/2018	Foreign Exchange Future			16.90450		16.87430			0.0000	37,832,271.00	2,238	436,756
£ / R	On 17/09/2018	Foreign Exchange Future			17.18270		17.15230			0.0000	17,182.70	1	18,594
£ / R	On 14/12/2018	Foreign Exchange Future			17.45040		17.42020			0.0000	994,672.80	57	7,574
£ / R	On 18/03/2019	Foreign Exchange Future			17.74260		17.71250			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			18.01340		17.98460			0.0000	0.00	0	5,465
<b>Total £ / R Future</b>											<b>38,844,126.50</b>	<b>2,296</b>	<b>473,321</b>
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,674.30000	16,704.500	43.04	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	43.04	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			17.33040	13.315	16.17	0.0541	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,033.03040	998.815	16.17	0.9459	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			45.56020	40.474	14.99	0.1459	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			671.26020	635.974	14.99	0.8541	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,526.09370	3,495.731	27.50	0.9991	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			0.39370	0.231	27.50	0.0009	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			16.98480	13.057	16.23	0.0530	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,042.68480	1,008.557	16.23	0.9470	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			16.64680	12.805	16.29	0.0519	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,052.34680	1,018.306	16.29	0.9481	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			219.09690	223.450	16.02	0.2585	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,316.79690	1,290.750	16.02	0.7415	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			217.22810	221.540	16.03	0.2566	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,324.92810	1,298.840	16.03	0.7434	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			220.98140	225.376	16.00	0.2603	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,308.68140	1,282.676	16.00	0.7397	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			509.14690	515.840	15.53	0.3920	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,208.94690	1,185.440	15.53	0.6080	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			506.16920	512.824	15.54	0.3903	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,215.96920	1,192.424	15.54	0.6097	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			512.14100	518.872	15.52	0.3938	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,201.94100	1,178.472	15.52	0.6062	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			747.85610	756.241	15.72	0.4417	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,325.35610	1,303.641	15.72	0.5583	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			744.52170	752.870	15.73	0.4402	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,332.02170	1,310.270	15.73	0.5598	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			741.20150	749.514	15.74	0.4387	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,338.70150	1,316.914	15.74	0.5613	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			892.93980	900.724	15.93	0.4496	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,538.33980	1,517.324	15.93	0.5504	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			889.60980	897.367	15.94	0.4484	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,545.00980	1,523.967	15.94	0.5516	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			896.27470	904.086	15.92	0.4509	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,531.67470	1,510.686	15.92	0.5491	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>38,844,126.50</b>	<b>2,296</b>	<b>474,321</b>
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11576		0.11683			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11791		0.11900			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12005		0.12117			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12467		0.12584			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			3.89060	2.030	23.04	0.0105	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,320.49060	1,425.730	23.04	0.9895	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			3.16010	1.417	34.02	0.0054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,319.76010	2,425.117	34.02	0.9946	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			67.15930	38.266	17.13	0.1701	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			383.75930	461.966	17.13	0.8299	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			148.93620	121.185	19.17	0.1884	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,248.83620	1,330.085	19.17	0.8116	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			77.06940	56.688	22.45	0.0893	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,176.96940	2,265.588	22.45	0.9107	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			385.07140	328.209	16.45	0.4398	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			484.97140	537.109	16.45	0.5602	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			647.33620	577.381	16.39	0.5254	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			530.83620	572.181	16.39	0.4746	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			338.64740	294.197	18.60	0.3029	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,222.14740	1,288.997	18.60	0.6971	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,220.18760	1,123.108	13.52	0.8244	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			103.68760	117.908	13.52	0.1756	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			756.81540	692.082	18.10	0.4463	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,173.11540	1,224.582	18.10	0.5537	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			501.43680	516.396	20.90	0.3305	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,917.73680	2,048.896	20.90	0.6695	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,139.46120	1,062.123	16.27	0.6231	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			555.76120	594.623	16.27	0.3769	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			14.79020		14.80150			0.0000	16,062,157.20	1,086	112,517
€ / R	On	16/07/2018	Foreign Exchange Future			14.87920		14.89070			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			15.07480		15.08630			0.0000	949,712.40	63	60,971
€ / R	On	14/12/2018	Foreign Exchange Future			15.35620		15.36640			0.0000	0.00	0	8,375
€ / R	On	18/03/2019	Foreign Exchange Future			15.66770		15.67830			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.95350		15.96260			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>17,011,869.60</b>	<b>1,149</b>	<b>191,961</b>
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			845.26780	853.876	16.49	0.9375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			16.76780	14.076	16.49	0.0625	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			30.02860	28.358	13.87	0.1269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			531.52860	518.558	13.87	0.8731	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			799.25700	786.914	14.16	0.9632	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			7.75700	6.714	14.16	0.0368	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,801.79800	1,790.438	20.00	0.9987	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.29800	0.238	20.00	0.0013	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			304.39540	307.782	14.36	0.6696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			105.89540	97.982	14.36	0.3304	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			575.51020	562.584	13.88	0.8956	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			24.01020	22.384	13.88	0.1044	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			5.88120	5.036	18.16	0.0235	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,204.38120	1,214.836	18.16	0.9765	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			45.74980	44.160	13.84	0.1814	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			447.24980	434.360	13.84	0.8186	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			838.22110	825.977	14.38	0.9681	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			6.72110	5.777	14.38	0.0319	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.90730	1.663	20.13	0.0079	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,640.40730	1,651.463	20.13	0.9921	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,302.82060	1,291.254	16.95	0.9940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1.32060	1.054	16.95	0.0060	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,054.59490	1,042.765	15.58	0.9856	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			3.09490	2.565	15.58	0.0144	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			51.94770	46.247	15.17	0.1791	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			500.44770	506.047	15.17	0.8209	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,828.50020	6,839.800	37.10	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00020	0.000	37.10	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			25.35840	21.564	15.94	0.0923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			713.85840	721.364	15.94	0.9077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,748.50390	5,759.806	37.10	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00390	0.006	37.10	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,808.64050	3,819.951	32.33	0.9994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.14050	0.151	32.33	0.0006	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			24.60240	20.877	15.97	0.0897	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			723.10240	730.677	15.97	0.9103	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			23.86800	20.211	16.00	0.0871	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			732.36800	740.011	16.00	0.9129	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			195.05520	195.928	13.34	0.3889	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			385.75520	375.128	13.34	0.6111	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			64.39180	59.777	17.06	0.0947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			63.71450	59.129	17.07	0.0938	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			8.80810	8.414	21.28	0.0142	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,606.15310	1,590.172	11.71	0.9611	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			19.85310	15.372	11.71	0.0389	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			956.31270	940.293	12.56	0.8044	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			120.01270	115.493	12.56	0.1956	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,096.74430	2,103.687	17.08	0.9071	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,078.09180	2,084.977	17.06	0.9053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,765.92410	1,771.767	16.69	0.8690	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			92.22410	86.567	16.69	0.1310	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			222.96590	213.797	15.22	0.2863	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			986.66590	988.997	15.22	0.7137	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,106.70780	1,109.855	15.49	0.7469	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,544.31770	6,555.721	21.28	0.9989	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.61770	0.521	21.28	0.0011	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,482.50810	4,493.614	21.28	0.9858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,087.41450	2,094.329	17.07	0.9062	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			63.04430	58.487	17.08	0.0929	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	16.00	Call			193.00780	184.655	15.49	0.2531	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,658.44620	2,662.543	17.44	0.8720	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			126.40430	120.254	17.41	0.1295	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,640.00430	2,644.054	17.41	0.8705	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			125.62130	119.495	17.42	0.1287	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,649.22130	2,653.295	17.42	0.8713	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			124.84620	118.743	17.44	0.1280	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			618.33560	607.086	14.61	0.4334	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,090.03560	1,089.386	14.61	0.5666	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			624.68770	613.377	14.59	0.4370	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,076.38770	1,075.677	14.59	0.5630	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			621.50310	610.221	14.60	0.4352	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,083.20310	1,082.521	14.60	0.5648	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			628.20870	618.739	15.15	0.3892	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,525.60870	1,525.240	15.15	0.6108	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			625.61060	616.165	15.16	0.3879	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,533.01060	1,532.665	15.16	0.6121	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			623.01860	613.608	15.17	0.3865	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,540.41860	1,540.108	15.17	0.6135	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>17,011,869.60</b>	<b>1,149</b>	<b>799,191</b>
AUS / R	On	18/06/2018	Foreign Exchange Future			9.57940		9.59250			0.0000	2,414,008.80	252	15,640
AUS / R	On	17/09/2018	Foreign Exchange Future			9.69990		9.71300			0.0000	0.00	0	800
AUS / R	On	14/12/2018	Foreign Exchange Future			9.81780		9.83060			0.0000	0.00	0	11,412
AUS / R	On	14/06/2019	Foreign Exchange Future			10.06450		10.07780			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>2,414,008.80</b>	<b>252</b>	<b>27,852</b>
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.53770	1.404	18.22	0.0110	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			899.03770	912.004	18.22	0.9890	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.49320	1.357	18.31	0.0106	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			908.99320	921.957	18.31	0.9894	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.45050	1.312	18.39	0.0103	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			918.95050	931.912	18.39	0.9897	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,434.84680	1,447.637	15.27	0.9468	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			18.60690	18.269	15.24	0.0552	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,415.60690	1,428.369	15.24	0.9448	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			18.22260	17.899	15.25	0.0542	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,425.22260	1,437.999	15.25	0.9458	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			17.84680	17.537	15.27	0.0532	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.48710	45.016	15.44	0.0912	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,705.88710	1,717.216	15.44	0.9088	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.60560	46.109	15.41	0.0932	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,687.00560	1,698.309	15.41	0.9068	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			47.04270	45.559	15.43	0.0922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,696.44270	1,707.759	15.43	0.9078	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			263.65350	261.600	14.53	0.2991	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,185.85350	1,197.100	14.53	0.7009	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			261.73120	259.696	14.55	0.2972	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,193.93120	1,205.196	14.55	0.7028	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			259.82140	257.805	14.56	0.2953	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,202.02140	1,213.305	14.56	0.7047	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>2,414,008.80</b>	<b>252</b>	<b>27,852</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.78550		9.76910			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.05190		10.03560			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			0.01930	0.015	13.20	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,050.91930	1,034.515	13.20	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.01700	0.014	13.20	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,060.91700	1,044.514	13.20	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.02180	0.017	13.20	0.0002	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,040.92180	1,024.517	13.20	0.9998	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			708.24040	716.803	12.66	0.7511	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			152.64040	144.903	12.66	0.2489	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			701.14960	709.628	12.66	0.7475	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			155.54960	147.728	12.66	0.2525	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			715.36980	724.014	12.65	0.7547	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			149.76980	142.114	12.65	0.2453	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,080</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.83660		12.89540			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.09670		13.15690			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.35510		13.41650			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.90170		13.96520			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			1.81130	1.510	23.37	0.0072	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,646.41130	1,704.910	23.37	0.9928	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.77370	1.481	23.43	0.0071	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,656.37370	1,714.880	23.43	0.9929	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.84980	1.541	23.31	0.0074	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,636.44980	1,694.941	23.31	0.9926	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			47.22850	45.583	17.63	0.0826	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,920.32850	1,978.883	17.63	0.9174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			46.74320	45.114	17.65	0.0819	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,929.84320	1,988.414	17.65	0.9181	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			46.26240	44.649	17.67	0.0811	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,939.36240	1,997.949	17.67	0.9189	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			627.71020	597.940	13.45	0.5636	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			421.21020	452.840	13.45	0.4364	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			622.51030	593.011	13.46	0.5606	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			426.01030	457.911	13.46	0.4394	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			632.93770	602.897	13.45	0.5666	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			416.43770	447.797	13.45	0.4334	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			540.66180	530.691	15.17	0.3846	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,295.46180	1,348.991	15.17	0.6154	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			538.09040	528.221	15.18	0.3831	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,302.89040	1,356.521	15.18	0.6169	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			535.53340	525.759	15.19	0.3816	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,310.33340	1,364.060	15.19	0.6184	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			1.97510		1.97580			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99100		1.99150			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00660		2.00700			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03800		2.03900			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			451.62950	451.574	13.84	0.7162	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			87.02580	81.911	14.15	0.2355	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			529.02580	530.911	14.15	0.7645	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			68.66380	65.229	14.46	0.1940	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			610.66380	614.229	14.46	0.8060	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			109.62950	102.574	13.84	0.2838	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,575.71210	1,580.069	14.93	0.7854	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			175.57900	174.940	15.03	0.2000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,660.57900	1,664.940	15.03	0.8000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			161.64130	161.003	15.14	0.1863	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,746.64130	1,751.003	15.14	0.8137	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			190.71210	190.069	14.93	0.2146	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,391.94630	1,385.812	12.84	0.7347	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			321.94630	319.812	12.84	0.2653	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,325.23890	1,319.312	12.90	0.7154	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			355.23890	353.312	12.90	0.2846	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,260.65630	1,254.968	12.95	0.6958	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			390.65630	388.968	12.95	0.3042	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,441.62120	1,437.767	13.79	0.6087	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			851.62120	857.767	13.79	0.3913	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,391.61140	1,388.089	13.86	0.5947	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			901.61140	908.089	13.86	0.4053	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,493.16070	1,488.966	13.73	0.6228	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			803.16070	808.966	13.73	0.3772	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			1.98950		1.99130			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.02850		2.02970			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.06690		2.06820			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.21280		2.21360			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	2.22	Call			5.80620	4.882	22.94	0.0143	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,292.80620	2,309.882	22.94	0.9857	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			4.96450	4.114	23.21	0.0121	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,391.96450	2,409.114	23.21	0.9879	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			6.80580	5.803	22.67	0.0168	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,193.80580	2,210.803	22.67	0.9832	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			50.58630	54.362	17.47	0.0667	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,253.58630	3,269.362	17.47	0.9333	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			48.53420	51.979	17.68	0.0635	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,351.53420	3,366.979	17.68	0.9365	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			46.62440	49.761	17.90	0.0606	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,449.62440	3,464.761	17.90	0.9394	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			886.54660	898.703	13.72	0.5050	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			728.07400	728.124	13.81	0.4764	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			946.07400	959.124	13.81	0.5236	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			689.45270	690.382	13.89	0.4581	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,007.45270	1,021.382	13.89	0.5419	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			768.54660	767.703	13.72	0.4950	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,695.77790	1,690.572	14.66	0.6175	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			959.77790	962.572	14.66	0.3825	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,644.90200	1,640.322	14.72	0.6053	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,008.90200	1,012.322	14.72	0.3947	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,595.32440	1,591.396	14.78	0.5932	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,059.32440	1,063.396	14.78	0.4068	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			1.61580		1.61530			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63790		1.63740			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65870		1.65810			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.75150		1.75120			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			6.24400	5.861	19.67	0.0232	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,453.24400	1,447.861	19.67	0.9768	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			5.08950	4.792	20.14	0.0190	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,552.08950	1,546.792	20.14	0.9810	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			7.70470	7.213	19.20	0.0284	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,354.70470	1,349.213	19.20	0.9716	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,310.80340	2,306.068	18.43	0.8885	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			99.94990	100.570	18.16	0.1296	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,125.94990	2,121.570	18.16	0.8704	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			92.04370	92.477	18.29	0.1202	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,218.04370	2,213.477	18.29	0.8798	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			84.80340	85.068	18.43	0.1115	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,196.60410	1,199.005	14.06	0.7207	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			315.60410	312.005	14.06	0.2793	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,133.43350	1,135.949	14.17	0.6985	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			352.43350	348.949	14.17	0.3015	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,262.25680	1,264.571	13.96	0.7424	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			281.25680	277.571	13.96	0.2576	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,071.00540	1,077.971	15.73	0.5199	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,159.00540	1,162.971	15.73	0.4801	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,033.28660	1,040.264	15.83	0.5061	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,221.28660	1,225.264	15.83	0.4939	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,110.16890	1,117.116	15.63	0.5338	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,098.16890	1,102.116	15.63	0.4662	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/06/2018	Foreign Exchange Future			0.12460		0.12450			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12370		0.12400			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12330		0.12330			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12050		0.12170			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		1.55000			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57430		1.57440			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59830		1.59790			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64610		1.64610			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.84430		8.89290			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.95180		9.00050			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.05670		9.10510			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55840		9.60880			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			1.36510	1.006	20.32	0.0079	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			948.46510	996.706	20.32	0.9921	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			1.30830	0.964	20.38	0.0076	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			958.40830	1,006.664	20.38	0.9924	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			1.42460	1.050	20.25	0.0083	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			938.52460	986.750	20.25	0.9917	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			47.12600	42.645	15.58	0.1187	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			976.62600	1,020.845	15.58	0.8813	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			46.15190	41.861	15.60	0.1168	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			985.65190	1,030.061	15.60	0.8832	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			48.12050	43.444	15.55	0.1207	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			967.62050	1,011.644	15.55	0.8793	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			444.76680	417.324	13.12	0.5817	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			259.66680	280.624	13.12	0.4183	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			439.41060	412.205	13.13	0.5771	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			264.31060	285.505	13.13	0.4229	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			434.10210	407.136	13.15	0.5725	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			269.00210	290.436	13.15	0.4275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			445.81190	427.578	14.96	0.4334	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			757.01190	789.178	14.96	0.5666	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			442.56290	424.464	14.98	0.4309	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			763.76290	796.064	14.98	0.5691	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			449.08930	430.714	14.94	0.4358	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			750.28930	782.314	14.94	0.5642	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			1.26360		1.27000			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27200		1.27800			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28010		1.28660			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33550		1.34250			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			500.00000	564.000		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			600.00000	664.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			400.00000	464.000		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			920.00000	980.000		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			1,020.00000	1,080.000		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			820.00000	880.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			266.00000	201.000		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			166.00000	101.000		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			366.00000	301.000		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			225.00000	155.000		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			125.00000	55.000		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			325.00000	255.000		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			1.33410		1.33220			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.34000		1.33820			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.16720		1.16860			0.0000	0.00	0	280
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.17570		1.17700			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		8.63830	0.11547	8.55920			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.48100	0.11547	8.40330			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	0.11547	718.50080	940.247	14.65	0.4601	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11547	1,826.50080	1,257.247	14.65	0.5399	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11547	683.53530	897.118	14.66	0.4458	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11547	1,891.53530	1,314.118	14.66	0.5542	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11547	754.70620	984.813	14.64	0.4746	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11547	1,762.70620	1,201.813	14.64	0.5254	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11547	201.04250	287.638	14.92	0.1906	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 / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11547	3,509.04250	2,804.638	14.92	0.8094	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Put		0.11547	2,683.96780	2,029.636	14.80	0.7017	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.79	Call		0.11547	375.96780	512.637	14.80	0.2983	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11547	1,881.10980	2,157.376	15.08	0.4376	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11547	4,048.10980	3,547.376	15.08	0.5624	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11547	1,968.10020	2,252.295	15.15	0.4491	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11547	3,935.10020	3,442.295	15.15	0.5509	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11547	4,415.46550	4,893.698	17.13	0.6728	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11547	2,082.46550	1,783.698	17.13	0.3272	0.00	0	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11547	1,924.31110	2,204.557	15.12	0.4434	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11547	3,991.31110	3,494.557	15.12	0.5566	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			9.46860		9.46930			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.60090		9.60290			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.72910		9.73060			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.29010		10.29280			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			4.28660	3.650	15.73	0.0297	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			634.98660	635.050	15.73	0.9703	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			4.12490	3.515	15.83	0.0286	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			644.82490	644.915	15.83	0.9714	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			4.45620	3.791	15.63	0.0309	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			625.15620	625.191	15.63	0.9691	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			133.31640	133.672	13.67	0.3049	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			530.41640	532.772	13.67	0.6951	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			130.99390	131.374	13.70	0.3006	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			538.09390	540.474	13.70	0.6994	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			135.67640	136.011	13.65	0.3092	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			522.77640	525.111	13.65	0.6908	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			555.23550	553.878	12.36	0.6774	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			194.63550	194.778	12.36	0.3226	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			549.09670	547.771	12.38	0.6730	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			198.49670	198.671	12.38	0.3270	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			561.42120	560.034	12.35	0.6817	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			190.82120	190.934	12.35	0.3183	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			412.39340	417.748	13.27	0.3929	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			705.29030	707.888	13.24	0.6129	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			402.49030	407.788	13.24	0.3871	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			700.22600	702.852	13.26	0.6100	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			407.42600	412.752	13.26	0.3900	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			695.19340	697.848	13.27	0.6071	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R 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			2.73760		2.77140			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.67160		2.70730			0.0000	0.00	0	2,500
TRY / R	On	14/12/2018	Foreign Exchange Future			2.60790		2.64310			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.55760		2.59380			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			0.04130	0.009	37.08	0.0002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			888.64130	922.409	37.08	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.03660	0.008	37.08	0.0001	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			898.63660	932.408	37.08	0.9999	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.04650	0.010	37.08	0.0002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			878.64650	912.410	37.08	0.9998	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.43360	7.975	25.18	0.0542	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			659.13360	696.375	25.18	0.9458	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.62430	8.186	25.56	0.0547	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			669.32430	706.586	25.56	0.9453	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.24540	7.767	24.79	0.0536	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			648.94540	686.167	24.79	0.9464	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			40.33490	35.324	18.77	0.1904	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			367.23490	397.424	18.77	0.8096	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			38.78880	33.960	18.80	0.1843	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			375.68880	406.060	18.80	0.8157	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			41.93800	36.740	18.74	0.1967	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			358.83800	388.840	18.74	0.8033	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			17.72150	14.201	19.85	0.0675	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			953.92150	986.601	19.85	0.9325	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			17.19240	13.758	19.85	0.0657	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			963.39240	996.159	19.85	0.9343	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			18.26580	14.657	19.85	0.0694	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			944.46580	977.057	19.85	0.9306	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			1.21700		1.21570			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18210		1.18090			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.14890		1.14750			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.06950		1.06850			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									407 870 069.50	31,284	2,144,046
Total Options									8 419 776.00	80,000	3,951,868
Grand Total:									416,289,845.50	111,284	6,095,914