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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2018 Foreign Exchange Future			12.42850		12.45130			0.0000	0.00	0	0
\$ / R On 15/01/2018 Foreign Exchange Future			12.43050		12.45130			0.0000	0.00	0	649
\$ / R On 16/01/2018 Foreign Exchange Future			12.43050		12.45130			0.0000	0.00	0	500
\$ / R On 17/01/2018 Foreign Exchange Future			12.43050		12.44530			0.0000	0.00	0	0
\$ / R On 18/01/2018 Foreign Exchange Future			12.43050		12.44730			0.0000	0.00	0	241
\$ / R On 19/01/2018 Foreign Exchange Future			12.43250		12.44930			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.44420		12.46120			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.45480		12.47250			0.0000	509,451,139.20	40,904	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.45660		12.47440			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.45840		12.47630			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.46550		12.48380			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.46900		12.48760			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.47080		12.48950			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.47610		12.49510			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.47780		12.49700			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.48140		12.50080			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.48310		12.50270			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.50540		12.52510			0.0000	27,336,804.40	2,186	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.50720		12.52700			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.50910		12.52890			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.53360		12.55320			0.0000	2,632,056.00	210	5,607

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Future			12.54110		12.56050			0.0000	275,139,192.90	21,939	1,066,890
\$ / R	On	29/03/2018	Foreign Exchange Future			12.56060		12.57870			0.0000	0.00	0	1,199
\$ / R	On	24/04/2018	Foreign Exchange Future			12.61050		12.62600			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future			12.61230		12.62780			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future			12.62140		12.63690			0.0000	0.00	0	110
\$ / R	On	09/05/2018	Foreign Exchange Future			12.63780		12.65320			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.64140		12.65680			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.64690		12.66220			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.64870		12.66400			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.67780		12.69300			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.71050		12.72560			0.0000	9,888,769.00	778	175,299
\$ / R	On	29/06/2018	Foreign Exchange Future			12.73060		12.74560			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.73600		12.75100			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.74330		12.75830			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.76860		12.78350			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.77560		12.79050			0.0000	6,387,800.00	500	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.77730		12.79230			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.78780		12.80290			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.80000		12.81530			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.81050		12.82600			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.84190		12.85780			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.87160		12.88790			0.0000	0.00	0	5,264
\$ / R	On	28/09/2018	Foreign Exchange Future			12.89080		12.90740			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.93770		12.95480			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.94450		12.96170			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.94790		12.96510			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.95650		12.97370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.97020		12.98750			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.99920		13.01670			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			13.01800		13.03570			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.02320		13.04080			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			13.05220		13.07010			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			13.13030		13.14880			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			13.19010		13.20910			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.34960		13.36990			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.67960		13.70260			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			14.05480		14.08690			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.15240		14.18700			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.25420		14.29140			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>830,835,761.50</b>	<b>66,517</b>	<b>1,509,028</b>
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Put			1,468.71120	1,491.500	9.67	1.0000	0.00	0	0
\$ / R	On	12/01/2018	Foreign Exchange Option	13.92	Call			0.01120	0.000	9.67	0.0000	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Put			1,298.72340	1,319.513	30.77	0.9998	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.75	Call			0.02340	0.013	30.77	0.0002	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.83	Put			384.98330	400.433	15.97	0.9853	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	15/01/2018	Foreign Exchange Option	12.83	Call			6.28330	0.933	15.97	0.0147	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Call			106.24050	70.469	10.58	0.6349	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.39	Put			44.94050	29.969	10.58	0.3651	0.00	0	277
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Call			12.40250	2.382	14.20	0.0374	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.72	Put			281.10250	291.882	14.20	0.9626	0.00	0	427
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Put			1,668.71880	1,689.510	37.55	0.9999	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	14.12	Call			0.01880	0.010	37.55	0.0001	0.00	0	50,000
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Call			0.08630	0.026	26.67	0.0003	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	13.50	Put			1,048.78630	1,069.526	26.67	0.9997	0.00	0	238
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Put			74.46570	61.399	10.02	0.6011	0.00	0	0
\$ / R	On	15/01/2018	Foreign Exchange Option	12.46	Call			65.76570	31.899	10.02	0.3989	0.00	0	277
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Put			1,078.80620	1,099.540	24.44	0.9995	0.00	0	0
\$ / R	On	16/01/2018	Foreign Exchange Option	13.53	Call			0.10620	0.040	24.44	0.0005	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Call			266.83790	245.424	14.71	0.8634	0.00	0	0
\$ / R	On	17/01/2018	Foreign Exchange Option	12.20	Put			21.53790	14.924	14.71	0.1366	0.00	0	5,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Put			24.40780	17.448	14.57	0.1562	0.00	0	40,000
\$ / R	On	17/01/2018	Foreign Exchange Option	12.22	Call			249.70780	227.948	14.57	0.8438	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.11580	0.042	25.83	0.0004	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,452.81580	1,469.542	25.83	0.9996	0.00	0	20,000
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,492.80260	1,509.538	26.28	0.9996	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.10260	0.038	26.28	0.0004	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,301.07160	1,317.656	24.09	0.9987	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.37160	0.156	24.09	0.0013	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,439.37410	1,456.214	21.03	0.9972	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.57410	0.414	21.03	0.0028	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,778.10330	1,795.619	20.78	0.9976	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.60330	0.419	20.78	0.0024	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			106.11650	109.176	13.45	0.3958	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			218.61650	203.976	13.45	0.6042	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			127.52060	131.000	13.46	0.4472	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			190.02060	175.800	13.46	0.5528	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			58.86870	51.123	14.89	0.2154	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			386.36870	396.323	14.89	0.7846	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			838.65090	854.170	16.88	0.9540	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			11.15090	8.970	16.88	0.0460	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			290.24100	274.874	13.42	0.7112	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			67.74100	70.074	13.42	0.2888	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			15.67310	12.763	16.49	0.0635	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			743.17310	757.963	16.49	0.9365	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			243.29980	228.368	13.44	0.6444	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			90.79980	93.568	13.44	0.3556	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,528.69560	1,546.073	19.72	0.9950	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1.19560	0.873	19.72	0.0050	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			7.93660	6.314	17.28	0.0332	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			935.43660	951.514	17.28	0.9668	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,429.09440	1,446.387	19.30	0.9933	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			1.59440	1.187	19.30	0.0067	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			12.35010	9.970	16.77	0.0507	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			809.85010	825.170	16.77	0.9493	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			13.22050	10.699	16.69	0.0541	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			790.72050	805.899	16.69	0.9459	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			17.95570	14.698	16.33	0.0722	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			705.45570	719.898	16.33	0.9278	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,315.71350	3,333.505	30.25	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.11350	0.105	30.25	0.0005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,405.71090	3,423.506	30.94	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.11090	0.106	30.94	0.0005	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,045.72400	3,063.504	28.20	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.12400	0.104	28.20	0.0005	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			124.56210	112.957	13.99	0.3973	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			220.16210	226.357	13.99	0.6027	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,745.74250	2,763.505	25.92	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.14250	0.105	25.92	0.0005	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			29.59200	24.976	15.89	0.1128	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			595.19200	608.376	15.89	0.8872	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			696.18680	710.525	16.30	0.9194	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			20.58680	17.125	16.30	0.0806	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			142.92710	147.190	13.52	0.4655	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			189.22710	175.590	13.52	0.5345	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			25.24220	21.794	16.12	0.0908	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			741.44220	756.294	16.12	0.9092	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,320.22100	1,337.818	17.95	0.9839	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			4.02100	3.318	17.95	0.0161	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,562.81480	2,581.359	23.24	0.9984	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.41480	0.359	23.24	0.0016	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			705.82750	719.808	16.00	0.8884	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			33.42750	28.808	16.00	0.1116	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			4.11990	3.469	17.96	0.0162	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,376.51990	1,394.469	17.96	0.9838	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			149.51440	154.411	13.33	0.4400	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			229.01440	215.212	13.33	0.5600	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,409.63740	1,428.221	17.62	0.9812	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			4.73740	4.321	17.62	0.0188	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			6.75840	6.225	17.06	0.0268	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,261.65840	1,280.126	17.06	0.9732	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,705.80930	1,724.701	18.77	0.9893	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			2.80930	2.502	18.77	0.0107	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,683.00730	1,701.936	18.69	0.9864	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			3.80730	3.336	18.69	0.0136	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,701.38760	1,720.478	18.75	0.9857	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			4.08760	3.578	18.75	0.0143	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			232.44950	240.178	13.57	0.4868	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	28/02/2018	Foreign Exchange Option	12.50	Call			257.54950	245.578	13.57	0.5132	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,664.99300	1,683.530	18.17	0.9709	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			10.09300	8.930	18.17	0.0291	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,297.87210	1,315.195	17.49	0.9380	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			22.97210	20.595	17.49	0.0620	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,015.54980	1,032.001	16.74	0.8903	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			42.54980	39.201	16.74	0.1097	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			51.45050	47.536	16.47	0.1303	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			924.45050	940.336	16.47	0.8697	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			924.72510	940.537	16.49	0.8662	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			53.62510	49.637	16.49	0.1338	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,791.81210	1,810.230	17.96	0.9618	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			15.01210	13.830	17.96	0.0382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.26050	0.239	24.15	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			4,939.76050	4,959.139	24.15	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.25520	0.234	24.15	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			4,949.75520	4,969.134	24.15	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.26580	0.244	24.15	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			223.01940	214.684	14.36	0.4051	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			148.05370	154.991	13.15	0.3271	0.00	0	46,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			556.03830	568.394	14.97	0.6816	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			166.53830	159.494	14.97	0.3184	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			2.26500	2.112	24.15	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			3,831.76500	3,851.012	24.15	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			412.51940	423.584	14.36	0.5949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			755.32300	769.011	15.75	0.7677	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			239.84160	231.152	14.20	0.4292	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			379.34160	390.052	14.20	0.5708	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			881.92230	896.380	16.14	0.8095	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			92.42230	87.480	16.14	0.1905	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			458.55370	446.091	13.15	0.6729	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			763.59130	777.333	15.77	0.7707	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			1,874.05550	1,892.353	17.91	0.9636	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			14.55550	13.453	17.91	0.0364	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,157.82430	1,173.569	16.97	0.8746	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			58.32430	54.669	16.97	0.1254	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			115.82300	110.111	15.75	0.2323	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			11.46510	10.584	18.02	0.0293	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			71.70480	67.515	16.60	0.1516	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,031.20480	1,046.415	16.60	0.8484	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			537.63180	524.084	12.92	0.7370	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			107.13180	112.984	12.92	0.2630	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			114.09130	108.433	15.77	0.2293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			26.11200	24.226	17.64	0.0613	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,277.77250	1,293.952	17.31	0.8948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			48.27250	45.052	17.31	0.1052	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			96.68190	91.594	16.06	0.1982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			856.18190	870.494	16.06	0.8018	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			1,990.96510	2,009.484	18.02	0.9707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			20.31700	18.815	17.76	0.0490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,491.08690	1,508.253	17.54	0.9274	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			31.58690	29.353	17.54	0.0726	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			53.43060	49.983	17.13	0.1156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,212.93060	1,228.883	17.13	0.8844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,585.61200	1,603.126	17.64	0.9387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,369.80300	1,386.437	17.42	0.9102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,049.66630	2,068.280	18.08	0.9737	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			10.16630	9.380	18.08	0.0263	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,194.51060	1,210.396	17.07	0.8812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			55.01060	51.496	17.07	0.1188	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,709.81700	1,727.715	17.76	0.9510	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,453.56210	1,470.574	17.51	0.9225	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			44.20920	41.213	17.38	0.0973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,323.70920	1,340.113	17.38	0.9027	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			36.03580	33.527	17.48	0.0815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,425.53580	1,442.427	17.48	0.9185	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			40.30300	37.537	17.42	0.0898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,681.03510	1,698.851	17.73	0.9483	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			201.37360	193.515	14.57	0.3730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			460.87360	472.415	14.57	0.6270	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			37.40890	34.817	17.46	0.0842	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,406.90890	1,423.717	17.46	0.9158	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			34.06210	31.674	17.51	0.0775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			3.21840	2.982	20.85	0.0083	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,538.22800	1,555.574	17.59	0.9333	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			28.72800	26.674	17.59	0.0667	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,020.29680	2,038.865	18.05	0.9723	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			10.79680	9.965	18.05	0.0277	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			21.53510	19.952	17.73	0.0517	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			13.99020	12.928	17.93	0.0351	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			6.92250	6.381	18.26	0.0185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,236.42250	2,255.281	18.26	0.9815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			8.65280	7.980	18.15	0.0227	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,128.15280	2,146.880	18.15	0.9773	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,012.71840	3,031.882	20.85	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,661.88540	1,679.645	17.71	0.9465	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			24.18110	22.422	17.67	0.0573	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,623.68110	1,641.322	17.67	0.9427	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,132.59090	3,151.768	21.39	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			3.09090	2.868	21.39	0.0078	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			1,893.49020	1,911.828	17.93	0.9649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			1,951.91780	1,970.368	17.99	0.9685	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			12.66760	11.700	17.98	0.0321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			1,942.16760	1,960.600	17.98	0.9679	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			1,971.43220	1,989.917	18.01	0.9696	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			11.93220	11.017	18.01	0.0304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			22.38540	20.745	17.71	0.0535	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			193.00870	200.933	13.37	0.3881	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,231.39840	1,247.417	17.18	0.8875	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			51.89840	48.517	17.18	0.1125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,197.00890	2,215.822	18.22	0.9801	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			7.50890	6.922	18.22	0.0199	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			12.41780	11.468	17.99	0.0315	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			50.41440	47.098	17.23	0.1095	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,345.02970	2,363.995	18.36	0.9850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			5.52970	5.095	18.36	0.0150	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			29.84090	27.716	17.57	0.0690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,519.34090	1,536.616	17.57	0.9310	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			393.50870	382.033	13.37	0.6119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,103.20190	1,118.727	16.81	0.8640	0.00	0	200,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,394.49070	2,413.498	18.40	0.9863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			4.99070	4.598	18.40	0.0137	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			168.98790	161.884	14.94	0.3224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			548.48790	560.784	14.94	0.6776	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,249.91440	1,265.998	17.23	0.8905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			6.00130	5.530	18.32	0.0162	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			112.38420	106.781	15.80	0.2263	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			771.88420	785.681	15.80	0.7737	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			289.37070	279.686	13.80	0.4961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			298.87070	308.586	13.80	0.5039	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			63.70190	59.827	16.81	0.1360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			73.86640	69.595	16.54	0.1557	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,444.00300	2,463.048	18.45	0.9875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			4.50300	4.148	18.45	0.0125	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			1,903.21550	1,921.572	17.94	0.9655	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			13.71550	12.672	17.94	0.0345	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,305.50130	2,324.430	18.32	0.9838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			925.25120	939.943	16.28	0.8219	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			2,703.15230	2,722.273	19.45	0.9901	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			3.65230	3.373	19.45	0.0099	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,472.30320	1,489.393	17.52	0.9250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			32.80320	30.493	17.52	0.0750	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,013.36640	1,028.495	16.54	0.8443	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			72.04940	76.743	12.66	0.1988	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			3,602.24220	3,621.457	23.52	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			2.74220	2.557	23.52	0.0065	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			371.62550	360.501	13.45	0.5896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			211.12550	219.401	13.45	0.4104	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			85.75120	81.043	16.28	0.1781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			796.91830	810.875	15.88	0.7825	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			38.83110	36.153	17.44	0.0870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,388.33110	1,405.054	17.44	0.9130	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			23.26730	21.568	17.69	0.0554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			1,642.76730	1,660.468	17.69	0.9446	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			632.54940	617.843	12.66	0.8012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			3.03390	2.817	21.66	0.0076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,442.33810	3,461.542	22.80	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			2.83810	2.642	22.80	0.0069	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			2,942.80200	2,961.957	20.53	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			3.30200	3.057	20.53	0.0086	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			107.41830	101.975	15.88	0.2175	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			907.85740	922.457	16.22	0.8170	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			139.80990	133.441	15.34	0.2741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			649.30990	662.341	15.34	0.7259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			320.97610	310.713	13.64	0.5341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			260.47610	269.613	13.64	0.4659	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,192.53390	3,211.717	21.66	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			3.35320	3.103	20.35	0.0088	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,354.91750	2,373.892	18.37	0.9852	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			5.41750	4.992	18.37	0.0148	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,553.43320	2,572.526	18.77	0.9891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			3.93320	3.626	18.77	0.0109	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			88.35740	83.557	16.22	0.1830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			4,929.76580	4,949.144	24.15	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			839.13170	853.344	16.01	0.7964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			99.63170	94.444	16.01	0.2036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			154.81560	148.063	15.13	0.2993	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			594.31560	606.963	15.13	0.7007	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			2,902.85320	2,922.003	20.35	0.9912	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,039.07990	2,055.709	18.35	0.9604	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			17.77990	16.309	18.35	0.0396	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			1,722.28140	1,735.557	17.97	0.8977	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			58.28140	56.057	17.97	0.1023	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,399.14680	2,413.869	19.28	0.9497	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			26.94680	26.169	19.28	0.0503	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,191.03010	3,205.965	19.76	0.9822	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			8.83010	8.265	19.76	0.0178	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,616.68670	2,630.667	19.42	0.9578	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			23.58670	22.067	19.42	0.0422	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,274.17370	1,286.324	16.96	0.8217	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			111.07370	107.725	16.96	0.1783	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,035.55050	3,050.241	19.52	0.9760	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			12.45050	11.641	19.52	0.0240	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,992.80590	3,007.616	19.37	0.9701	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	09/05/2018	Foreign Exchange Option	15.63	Call		16.00590	15.416	19.37	0.0299	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		451.82550	459.894	14.20	0.5239	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		365.02550	357.694	14.20	0.4761	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		118.10120	114.902	17.02	0.1814	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,324.90120	1,337.102	17.02	0.8186	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,812.88590	1,826.324	18.01	0.8879	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		69.68590	67.724	18.01	0.1121	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		1,903.45530	1,917.001	18.13	0.8948	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		65.65530	63.901	18.13	0.1052	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		373.31940	366.100	14.19	0.4769	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		461.11940	469.200	14.19	0.5231	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,112.18980	3,126.987	19.19	0.9731	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		14.38980	13.887	19.19	0.0269	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,717.58280	1,730.751	17.77	0.8724	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		81.58280	79.451	17.77	0.1276	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,770.65340	2,785.060	19.13	0.9458	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		33.65340	32.860	19.13	0.0542	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,266.87470	1,279.235	16.69	0.7799	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		159.87470	157.035	16.69	0.2201	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,213.29800	3,228.935	18.92	0.9697	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		16.29800	16.735	18.92	0.0303	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		353.30380	347.735	14.82	0.4119	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		677.70380	687.235	14.82	0.5881	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,671.32100	3,690.108	20.25	0.9674	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		16.92100	20.608	20.25	0.0326	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		368.78820	363.013	14.70	0.4265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		643.18820	652.513	14.70	0.5735	0.00	0	30,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,447.74750	2,462.387	18.85	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		63.34750	62.887	18.85	0.0906	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		214.62810	211.496	16.18	0.2702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,129.02810	1,140.996	16.18	0.7298	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,476.26390	2,490.938	18.90	0.9114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		61.86390	61.438	18.90	0.0886	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		570.27230	561.785	13.61	0.5916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		344.67230	351.285	13.61	0.4084	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,745.03160	1,728.984	12.98	0.9591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		19.43160	18.484	12.98	0.0409	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		204.19270	201.351	16.31	0.2588	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,178.59270	1,190.851	16.31	0.7412	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		869.89440	858.264	12.64	0.7689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		144.29440	147.765	12.64	0.2311	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		381.68770	375.748	14.61	0.4384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		616.08770	625.248	14.61	0.5616	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		1,268.50270	1,253.334	11.77	0.9090	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		42.90270	42.834	11.77	0.0910	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		457.49760	450.608	14.12	0.5051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			481.89760	490.108	14.12	0.4949	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,818.55120	2,834.465	19.34	0.9333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			44.15120	44.965	19.34	0.0667	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,072.00290	2,086.041	18.17	0.8783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			87.60290	86.541	18.17	0.1217	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			285.70350	281.052	15.41	0.3452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			860.10350	870.552	15.41	0.6548	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,165.07530	2,179.287	18.34	0.8870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			80.67530	79.787	18.34	0.1130	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			318.90760	313.799	15.10	0.3786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			763.30760	773.299	15.10	0.6214	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			621.93430	613.033	13.41	0.6275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			296.33430	302.533	13.41	0.3725	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,808.88440	3,827.656	20.37	0.9710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			14.48440	18.156	20.37	0.0290	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,779.37600	3,798.246	20.36	0.9701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			14.97600	18.746	20.36	0.0299	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			305.66190	300.734	15.22	0.3655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			800.06190	810.234	15.22	0.6345	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,847.15880	2,863.261	19.37	0.9349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			42.75880	43.761	19.37	0.0651	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			249.70090	245.607	15.77	0.3078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			984.10090	995.107	15.77	0.6922	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,455.97440	3,474.457	20.02	0.9610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			21.57440	24.957	20.02	0.0390	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			245.50490	241.523	15.82	0.3034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			999.90490	1,011.023	15.82	0.6966	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,659.24470	4,675.915	20.37	0.9885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			4.84470	6.415	20.37	0.0115	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			159.99530	157.727	16.96	0.2082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,434.39530	1,447.227	16.96	0.7918	0.00	0	6,130
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,751.97130	2,767.413	19.27	0.9293	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			47.57130	47.913	19.27	0.0707	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			183.50330	181.247	16.61	0.2356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,287.90330	1,300.747	16.61	0.7644	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,700.76720	3,719.581	20.28	0.9681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			16.36720	20.081	20.28	0.0319	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			147.21110	144.631	17.13	0.1930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,521.61110	1,534.131	17.13	0.8070	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			182.01370	179.800	16.63	0.2339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,296.41370	1,309.300	16.63	0.7661	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,282.36960	4,299.743	20.37	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			7.96960	10.243	20.37	0.0174	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,559.93010	4,576.764	20.37	0.9872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			5.53010	7.264	20.37	0.0128	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			706.85880	697.297	13.12	0.6815	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			231.25880	236.797	13.12	0.3185	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			195.93530	193.326	16.43	0.2496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,220.33530	1,232.826	16.43	0.7504	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,490.46350	4,507.421	20.37	0.9862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			6.06350	7.921	20.37	0.0138	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			129.27120	127.144	17.39	0.1722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,653.67120	1,666.644	17.39	0.8278	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			700.91610	691.399	13.14	0.6779	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			235.31610	240.899	13.14	0.3221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			173.36670	171.398	16.77	0.2241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,347.76670	1,360.898	16.77	0.7759	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,936.84600	3,955.082	20.37	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			12.44600	15.582	20.37	0.0254	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			186.52490	184.182	16.56	0.2390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,270.92490	1,283.682	16.56	0.7610	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,203.23410	4,220.785	20.37	0.9810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			8.83410	11.285	20.37	0.0190	0.00	0	84,749
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,906.21730	1,919.894	17.86	0.8607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			101.81730	100.394	17.86	0.1393	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			241.38660	237.518	15.86	0.2990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,015.78660	1,027.018	15.86	0.7010	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			188.05710	185.671	16.54	0.2408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,262.45710	1,275.171	16.54	0.7592	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,628.99480	2,643.432	19.14	0.9214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			54.59480	53.932	19.14	0.0786	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			787.83830	777.680	12.87	0.7277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			182.23830	187.180	12.87	0.2723	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,096.71790	3,114.133	19.64	0.9474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			32.31790	34.633	19.64	0.0526	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,552.49680	2,567.260	19.04	0.9163	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			58.09680	57.760	19.04	0.0837	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			56.75450	56.448	19.09	0.0819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,581.15450	2,595.948	19.09	0.9181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			677.54500	668.208	13.22	0.6635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			251.94500	257.708	13.22	0.3365	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,824.44830	7,839.586	20.37	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.04830	0.086	20.37	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,343.55310	2,358.051	18.66	0.9018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			69.15310	68.551	18.66	0.0982	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			310.88670	305.888	15.17	0.3707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			785.28670	795.388	15.17	0.6293	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			3.15240	4.284	20.37	0.0079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,977.55240	4,993.785	20.37	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			3.10990	4.230	20.37	0.0078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,987.50990	5,003.730	20.37	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			3.19550	4.339	20.37	0.0080	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	17.69	Put			4,967.59550	4,983.839	20.37	0.9920	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,922.75880	2,938.063	19.46	0.9310	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			48.35880	48.663	19.46	0.0690	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,260.87490	1,273.182	16.47	0.7472	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			206.47490	203.782	16.47	0.2528	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,386.91840	3,402.747	20.05	0.9514	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			32.51840	33.347	20.05	0.0486	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,412.52760	1,425.353	16.82	0.7740	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			183.52760	181.353	16.82	0.2260	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,201.20580	1,213.312	16.26	0.7277	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			229.50580	226.612	16.26	0.2723	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,095.45110	1,107.126	15.98	0.7028	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			253.75110	250.426	15.98	0.2972	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			865.70850	854.047	12.77	0.7448	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			177.40850	180.747	12.77	0.2552	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,257.48530	1,269.497	16.34	0.7263	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			240.98530	238.097	16.34	0.2737	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			153.79170	152.181	17.47	0.1825	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,813.29170	1,826.581	17.47	0.8175	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,204.69400	3,220.922	19.90	0.9274	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			55.19400	56.522	19.90	0.0726	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,586.47810	1,599.096	17.06	0.7836	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			186.97810	184.696	17.06	0.2164	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,992.95000	3,008.753	19.53	0.9177	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			63.45000	64.353	19.53	0.0823	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,672.66270	1,685.631	17.22	0.7963	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			174.96270	172.931	17.22	0.2037	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,082.45990	3,097.648	19.62	0.9181	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			65.35990	65.448	19.62	0.0819	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,256.15920	1,267.944	16.27	0.7164	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			259.05920	255.743	16.27	0.2836	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,566.30580	3,581.915	20.48	0.9374	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			49.20580	49.715	20.48	0.0626	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			786.51130	775.986	13.25	0.6675	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			259.98310	256.558	16.36	0.2796	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,304.68310	1,316.558	16.36	0.7204	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,423.31420	3,438.854	20.24	0.9280	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			58.61420	58.854	20.24	0.0720	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			291.21130	295.987	13.25	0.3325	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,954.14940	1,967.694	17.60	0.8200	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			160.14940	158.194	17.60	0.1800	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,273.37820	3,288.787	19.85	0.9088	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			81.17820	80.687	19.85	0.0912	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,253.24540	1,264.594	16.13	0.6903	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			311.04540	306.494	16.13	0.3097	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,776.73510	3,792.560	20.81	0.9274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			64.53510	64.460	20.81	0.0726	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			620.50080	611.763	14.22	0.5291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			582.60080	590.163	14.22	0.4709	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,926.33860	1,909.693	12.83	0.9380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			38.43860	38.093	12.83	0.0620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,400.58490	2,415.128	18.13	0.8442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			148.48490	146.728	18.13	0.1558	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			781.01690	770.998	13.57	0.6247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			393.11690	399.398	13.57	0.3753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,341.15210	3,358.697	19.89	0.9029	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			89.05210	90.297	19.89	0.0971	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,178.17460	3,195.436	19.57	0.8955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			96.07460	97.036	19.57	0.1045	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,245.18810	3,262.571	19.70	0.8986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			93.08810	94.171	19.70	0.1014	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			577.33270	569.114	14.42	0.5008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			649.43270	657.514	14.42	0.4992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,133.40750	1,144.049	15.74	0.6509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			371.30750	365.649	15.74	0.3491	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			353.42850	348.111	15.90	0.3346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,195.52850	1,206.511	15.90	0.6654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			726.63660	717.036	13.78	0.5939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			448.73660	455.436	13.78	0.4061	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			445.71570	438.907	15.18	0.4071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			917.81570	927.307	15.18	0.5929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,283.54090	3,300.991	19.78	0.9004	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			91.44090	92.591	19.78	0.0996	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			707.78100	698.327	13.85	0.5829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			469.88100	476.727	13.85	0.4171	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			478.29020	471.118	14.97	0.4313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			840.39020	849.518	14.97	0.5687	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,485.56730	3,503.336	20.17	0.9088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			83.46730	84.936	20.17	0.0912	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,188.28140	4,205.151	20.95	0.9372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			56.18140	56.751	20.95	0.0628	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			174.90430	172.515	17.74	0.1804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,157.00430	2,170.915	17.74	0.8196	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			177.06840	174.630	17.71	0.1824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,139.16840	2,153.030	17.71	0.8176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,264.04910	1,248.773	12.37	0.8277	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			126.14910	127.173	12.37	0.1723	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			175.98250	173.569	17.73	0.1814	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,148.08250	2,161.969	17.73	0.8186	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,436.73530	3,452.198	19.93	0.9024	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			94.13530	92.998	19.93	0.0976	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,250.20080	1,260.902	15.99	0.6695	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			357.60080	351.702	15.99	0.3305	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,967.47480	3,983.380	20.85	0.9222	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			74.87480	74.180	20.85	0.0778	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,808.87030	1,821.170	17.01	0.7508	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			273.67030	268.870	17.01	0.2492	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,301.01810	2,314.574	17.74	0.8101	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			202.71810	199.074	17.74	0.1899	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,614.97790	3,630.539	20.04	0.8949	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			110.07790	108.439	20.04	0.1051	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,246.57590	1,256.866	15.85	0.6475	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			411.67590	404.766	15.85	0.3525	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,140.96770	4,156.988	20.72	0.9167	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			86.06770	84.888	20.72	0.0833	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,937.73540	3,953.479	20.60	0.9046	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			101.43540	99.979	20.60	0.0954	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			185.56370	188.017	12.68	0.2115	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,259.26370	1,244.517	12.68	0.7885	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			405.94240	399.086	15.93	0.3456	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,292.24240	1,302.586	15.93	0.6544	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,117.27230	2,129.845	17.40	0.7811	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			244.77230	240.045	17.40	0.2189	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,806.72500	3,822.145	20.19	0.8899	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			123.42500	121.345	20.19	0.1101	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,243.83040	1,253.614	15.74	0.6294	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			460.53040	452.814	15.74	0.3706	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,382.43930	4,398.413	20.54	0.9174	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			89.13930	87.613	20.54	0.0826	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,131.05070	1,140.099	15.45	0.5978	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			516.75070	508.099	15.45	0.4022	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,841.01340	2,856.193	18.37	0.8355	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			186.71340	184.193	18.37	0.1645	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			254.83960	249.951	17.52	0.2164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,284.03960	2,296.751	17.52	0.7836	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			253.58200	248.723	17.53	0.2155	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,292.78200	2,305.524	17.53	0.7845	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,301.94750	4,317.440	20.45	0.9085	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			102.74750	100.640	20.45	0.0915	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			753.98490	743.484	14.32	0.5415	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			673.18490	680.284	14.32	0.4585	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			252.33170	247.503	17.54	0.2145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,301.53170	2,314.303	17.54	0.7855	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,996.30010	4,011.652	20.30	0.8855	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			136.40010	133.851	20.30	0.1145	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,240.08620	1,249.423	15.62	0.6125	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			510.18620	501.623	15.62	0.3875	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,602.47780	4,618.513	20.34	0.9176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			92.57780	90.713	20.34	0.0824	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,282.42050	2,295.143	17.46	0.7506	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			331.22050	325.443	17.46	0.2494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			348.83150	343.215	17.74	0.2489	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,449.73150	2,463.115	17.74	0.7511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			585.90710	577.395	16.06	0.3916	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,426.80710	1,437.295	16.06	0.6084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			347.45960	341.861	17.75	0.2480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,458.35960	2,471.761	17.75	0.7520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			346.09010	340.513	17.76	0.2472	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,466.99010	2,480.414	17.76	0.7528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			657.68700	649.322	16.54	0.3902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,667.78700	1,679.722	16.54	0.6098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			662.42090	654.008	16.51	0.3926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,652.52090	1,664.408	16.51	0.6074	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			660.04530	651.657	16.53	0.3914	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,660.14530	1,672.056	16.53	0.6086	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,748.27120	2,764.550	17.98	0.6761	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			639.20540	632.508	17.99	0.3232	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,756.60540	2,772.908	17.99	0.6768	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			642.54330	635.800	17.97	0.3247	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,739.94330	2,756.200	17.97	0.6753	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,509.58830	6,528.670	20.83	0.8794	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			212.18830	208.270	20.83	0.1206	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			640.87120	634.150	17.98	0.3239	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,083.51260	1,062.321	17.28	0.4394	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,176.61260	2,187.521	17.28	0.5606	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,088.64630	1,067.377	17.26	0.4412	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,161.74630	2,172.577	17.26	0.5588	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,086.07090	1,064.849	17.27	0.4403	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,169.17090	2,180.049	17.27	0.5597	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,304.23800	2,314.464	17.47	0.5624	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,121.23800	1,096.864	17.47	0.4376	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,212.25780	1,183.789	17.45	0.4526	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,280.85780	2,289.589	17.45	0.5474	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,217.52640	1,188.982	17.43	0.4542	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,266.12640	2,274.782	17.43	0.5458	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,214.89270	1,186.381	17.44	0.4534	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,273.49270	2,282.181	17.44	0.5466	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,688,312</b>
<b>Total \$ / R</b>												<b>830,835,761.50</b>	<b>66,517</b>	<b>5,197,340</b>
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.54110		12.56050			0.0000	376,233.00	30	575
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.71050		12.72560			0.0000	63,552.50	5	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.87160		12.88790			0.0000	0.00	0	8

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				13.02320		13.04080			0.0000	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				13.34960		13.36990			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>439,785.50</b>	<b>35</b>	<b>630</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				5,343.06040	4,998.278	17.13	0.1156	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				121,293.06040	122,888.278	17.13	0.8844	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				5,265.84720	4,924.367	17.15	0.1141	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				122,215.84720	123,814.367	17.15	0.8859	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				5,421.38440	5,073.272	17.10	0.1172	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				120,371.38440	121,963.272	17.10	0.8828	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				16,922.37260	16,737.205	16.83	0.2193	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				137,362.37260	138,687.205	16.83	0.7807	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				16,786.76440	16,605.666	16.86	0.2177	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				138,226.76440	139,555.666	16.86	0.7823	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				17,059.25940	16,870.234	16.81	0.2209	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				136,499.25940	137,820.234	16.81	0.7791	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				29,846.44990	29,423.287	16.44	0.2886	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				142,056.44990	143,263.287	16.44	0.7114	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				29,670.28770	29,250.430	16.46	0.2871	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				142,880.28770	144,090.430	16.46	0.7129	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				30,023.90110	29,597.051	16.42	0.2901	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				141,233.90110	142,437.051	16.42	0.7099	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				240,709.17540	242,021.235	17.70	0.7965	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				24,022.78300	23,568.857	17.67	0.2053	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				238,942.78300	240,248.857	17.67	0.7947	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				23,905.63420	23,454.531	17.69	0.2044	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				239,825.63420	241,134.531	17.69	0.7956	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				23,789.17540	23,341.235	17.70	0.2035	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				66,004.53460	65,165.651	16.53	0.3914	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				166,014.53460	167,205.651	16.53	0.6086	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				65,768.70360	64,932.223	16.54	0.3902	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				166,778.70360	167,972.223	16.54	0.6098	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				66,242.09340	65,400.798	16.51	0.3926	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				165,252.09340	166,440.798	16.51	0.6074	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>439,785.50</b>	<b>35</b>	<b>630</b>
£ / R	On 31/01/2018	Foreign Exchange Future				17.03170		16.89400			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				17.11820		16.98380			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				17.16190		17.02690			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				17.17440		17.03960			0.0000	13,911,264.00	810	181,621
£ / R	On 18/06/2018	Foreign Exchange Future				17.46930		17.32340			0.0000	0.00	0	7,457
£ / R	On 17/09/2018	Foreign Exchange Future				17.75550		17.60720			0.0000	0.00	0	4,164
£ / R	On 14/12/2018	Foreign Exchange Future				18.02950		17.88020			0.0000	0.00	0	886
£ / R	On 14/06/2019	Foreign Exchange Future				18.62680		18.47540			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 £ / R Future</b>												<b>13,911,264.00</b>	<b>810</b>	<b>194,193</b>
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			3.86270	4.718	21.20	0.0162	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,019.86270	1,883.018	21.20	0.9838	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			16.42260	20.739	18.55	0.0449	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,262.62260	2,132.539	18.55	0.9551	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,062.03160	1,936.498	18.00	0.9147	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			38.93160	48.398	18.00	0.0853	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			354.58410	416.869	15.06	0.4963	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			534.98410	462.469	15.06	0.5037	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			350.87220	412.657	15.08	0.4927	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			541.27220	468.257	15.08	0.5073	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			358.32740	421.119	15.04	0.4998	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			528.72740	456.719	15.04	0.5002	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			446.46810	522.649	14.83	0.5767	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			406.86810	348.249	14.83	0.4233	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,113.37670	2,981.327	19.42	0.9705	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			12.97670	15.727	19.42	0.0295	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,007.53540	1,883.730	17.83	0.9023	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			47.13540	58.130	17.83	0.0977	0.00	0	1,500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			470.39980	532.926	15.74	0.4269	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,046.99980	963.626	15.74	0.5731	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			467.34280	529.562	15.75	0.4249	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,053.94280	970.262	15.75	0.5751	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			473.47120	536.310	15.73	0.4290	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,040.07120	957.010	15.73	0.5710	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			609.01120	684.544	15.30	0.5130	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			785.61120	715.244	15.30	0.4870	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,167.45650	3,038.095	18.42	0.8894	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			90.85650	107.395	18.42	0.1106	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			634.81470	697.453	15.68	0.4396	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,287.61470	1,201.953	15.68	0.5604	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			641.15140	704.281	15.67	0.4428	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,273.95140	1,188.781	15.67	0.5572	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			637.97550	700.862	15.67	0.4412	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,280.77550	1,195.362	15.67	0.5588	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,175.65930	1,096.439	15.28	0.4829	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			942.00370	1,011.849	15.28	0.5156	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,181.80370	1,102.349	15.28	0.4844	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			938.16280	1,007.774	15.29	0.5141	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,187.96280	1,108.274	15.29	0.4859	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			945.85930	1,015.939	15.28	0.5171	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,254.18770	1,328.366	15.09	0.5343	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,418.78770	1,341.566	15.09	0.4657	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,262.10180	1,336.646	15.08	0.5366	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,406.70180	1,329.846	15.08	0.4634	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,258.13880	1,332.495	15.09	0.5354	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,412.73880	1,335.695	15.09	0.4646	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>13,911,264.00</b>	<b>810</b>	<b>197,693</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11281		0.11303			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11498		0.11514			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11714		0.11730			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12706		0.12729			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>115</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			110.28040	104.273	17.91	0.2195	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			807.58040	823.773	17.91	0.7805	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			16.15470	14.707	18.80	0.0414	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,713.45470	1,734.207	18.80	0.9586	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			460.96530	444.917	14.97	0.6655	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			158.26530	164.417	14.97	0.3345	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			143.16020	139.750	19.48	0.1847	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,629.36020	1,642.150	19.48	0.8153	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			71.71950	68.884	21.73	0.0950	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,557.91950	2,571.284	21.73	0.9050	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			333.88270	328.183	17.67	0.3779	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			820.08270	830.583	17.67	0.6221	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,269.60000	1,285.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,269.60000	2,285.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			269.60000	285.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,058.29290	1,051.744	19.57	0.5074	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,329.49290	1,345.344	19.57	0.4926	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			773.00160	768.345	20.79	0.3945	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,044.20160	2,061.945	20.79	0.6055	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,460.17880	1,449.940	18.09	0.6455	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			731.37880	743.540	18.09	0.3545	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>115</b>
€ / R	On	30/01/2018	Foreign Exchange Future			15.11110		15.02280			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			15.12480		15.03730			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.16930		15.08480			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.20950		15.12570			0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Future			15.25720		15.17300			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.26990		15.18610			0.0000	7,558,600.50	495	97,004

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/03/2018	Foreign Exchange Future			15.30550		15.21940			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.57530		15.48080			0.0000	3,893,825.00	250	8,715
€ / R	On	17/09/2018	Foreign Exchange Future			15.87690		15.78190			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.16990		16.07450			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.79510		16.70010			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>11,452,425.50</b>	<b>745</b>	<b>265,819</b>
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			986.25200	902.671	16.31	0.9406	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			9.05200	13.771	16.31	0.0594	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			3.65410	3.076	15.85	0.0156	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1,040.95410	1,127.876	15.85	0.9844	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			778.54750	700.943	15.07	0.8950	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			15.84750	25.743	15.07	0.1050	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,466.62830	1,379.981	18.50	0.9794	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			3.92830	4.781	18.50	0.0206	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,018.25250	939.843	15.43	0.8853	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			33.05250	39.143	15.43	0.1147	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,312.18700	1,236.974	15.70	0.9067	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			27.88700	36.474	15.70	0.0933	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,862.65850	1,782.516	17.05	0.9348	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			25.65850	29.716	17.05	0.0652	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			27.30050	25.178	13.66	0.0638	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,213.40050	1,295.078	13.66	0.9362	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,844.12240	1,764.938	16.95	0.9269	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			30.22240	34.838	16.95	0.0731	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			408.84650	456.279	13.02	0.6139	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			272.74650	236.379	13.02	0.3861	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			384.02600	429.444	13.11	0.5904	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			297.92600	259.544	13.11	0.4096	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,189.44170	2,272.917	16.08	0.9915	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.34170	3.017	16.08	0.0085	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			520.55020	576.086	12.67	0.7069	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			184.45020	156.186	12.67	0.2931	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,373.02330	1,298.918	16.02	0.8651	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			59.12330	68.818	16.02	0.1349	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			69.15080	80.238	15.83	0.1543	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,273.05080	1,200.338	15.83	0.8457	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			514.48890	569.621	12.69	0.7024	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			188.38890	159.720	12.69	0.2976	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			508.47570	563.205	12.71	0.6978	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			192.37570	163.305	12.71	0.3022	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,023.35580	1,942.146	17.18	0.9274	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			32.75580	37.646	17.18	0.0726	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			551.20860	502.667	13.27	0.4605	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			527.97330	573.534	13.29	0.5366	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			557.17330	508.234	13.29	0.4634	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	15.49	Put			545.26940	497.126	13.26	0.4575	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,509.95090	1,596.608	10.83	0.9366	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			39.15090	31.308	10.83	0.0634	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,494.87090	2,589.292	14.34	0.9755	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.07090	13.992	14.34	0.0245	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			532.00860	577.967	13.27	0.5395	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			74.17380	61.148	11.26	0.1073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			363.40830	396.586	14.16	0.4039	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			882.60830	821.286	14.16	0.5961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,154.62650	6,060.399	20.42	0.9915	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.42650	5.699	20.42	0.0085	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			536.06940	582.426	13.26	0.5425	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			34.77730	29.550	10.91	0.0599	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			260.37170	285.783	14.94	0.3077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,219.57170	1,150.483	14.94	0.6923	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,177.16920	3,089.683	17.80	0.9287	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			47.96920	54.983	17.80	0.0713	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,304.97380	1,386.448	11.26	0.8927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			24.67760	24.525	11.69	0.0481	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			645.51280	698.941	12.90	0.6147	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			414.71280	373.641	12.90	0.3853	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,085.12910	4,991.520	20.42	0.9774	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			15.92910	16.820	20.42	0.0226	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,545.57730	1,634.850	10.91	0.9401	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,755.47760	1,849.825	11.69	0.9519	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			616.34300	658.090	13.71	0.4953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			834.44300	781.190	13.71	0.5047	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,882.00290	5,794.483	20.50	0.9595	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			331.17540	356.319	15.35	0.2987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,651.05230	1,581.307	15.33	0.6999	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			740.13810	689.808	13.49	0.4718	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,878.55700	3,794.229	18.75	0.8985	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			100.45700	111.129	18.75	0.1015	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,644.71190	1,722.988	11.73	0.8784	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			112.81190	96.088	11.73	0.1216	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			33.90290	41.383	20.50	0.0405	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			672.03810	716.708	13.49	0.5282	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,659.27540	1,589.419	15.35	0.7013	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			329.40970	354.446	15.36	0.2974	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,667.50970	1,597.546	15.36	0.7026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			332.95230	358.207	15.33	0.3001	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			366.30290	390.574	15.79	0.2783	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,171.80290	2,100.674	15.79	0.7217	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			364.71960	388.910	15.80	0.2772	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,180.21960	2,109.010	15.80	0.7228	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			363.14980	387.249	15.81	0.2762	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,188.64980	2,117.350	15.81	0.7238	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,068.95770	1,111.857	14.44	0.5226	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,248.85770	1,196.757	14.44	0.4774	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,076.16140	1,119.317	14.42	0.5253	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,236.06140	1,184.217	14.42	0.4747	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,072.55660	1,115.584	14.43	0.5239	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,242.45660	1,190.484	14.43	0.4761	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>895,249</b>
<b>Total € / R</b>												<b>11,452,425.50</b>	<b>745</b>	<b>1,161,068</b>
AU\$ / R	On	15/01/2018	Foreign Exchange Future			9.78980		9.81070			0.0000	0.00	0	5
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.84740		9.86720			0.0000	0.00	0	46
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.87490		9.89440			0.0000	0.00	0	18,200
AU\$ / R	On	18/06/2018	Foreign Exchange Future			10.00840		10.02400			0.0000	2,502,100.00	250	5,124
AU\$ / R	On	17/09/2018	Foreign Exchange Future			10.13790		10.15440			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.26040		10.27550			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.52260		10.53640			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>2,502,100.00</b>	<b>250</b>	<b>34,587</b>
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Put			869.36480	890.220	28.03	0.9997	0.00	0	0
AU\$ / R	On	15/01/2018	Foreign Exchange Option	10.68	Call			0.06480	0.020	28.03	0.0003	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			708.83760	726.094	14.60	0.9014	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			26.03760	23.494	14.60	0.0986	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			277.27350	287.677	13.02	0.5791	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			168.11540	159.133	13.05	0.4141	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			283.71540	294.233	13.05	0.5859	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			175.29690	166.088	12.99	0.4277	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			270.89690	281.188	12.99	0.5723	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			171.67350	162.577	13.02	0.4209	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			185.28610	180.290	14.03	0.3173	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			661.28610	671.890	14.03	0.6827	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			182.93810	178.000	14.05	0.3139	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			668.93810	679.600	14.05	0.6861	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			187.65990	182.615	14.00	0.3207	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			653.65990	664.215	14.00	0.6793	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,138.55370	1,150.019	14.82	0.7567	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			171.37480	166.383	14.84	0.2413	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,146.97480	1,158.483	14.84	0.7587	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			174.54890	169.468	14.80	0.2452	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,130.14890	1,141.568	14.80	0.7548	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			172.95370	167.919	14.82	0.2433	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			200.51550	193.552	14.92	0.2398	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,395.01550	1,403.152	14.92	0.7602	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			198.90680	191.986	14.93	0.2381	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,403.40680	1,411.586	14.93	0.7619	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	11.49	Call			197.31490	190.437	14.95	0.2365	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,411.81490	1,420.037	14.95	0.7635	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			475.63540	466.291	13.28	0.4202	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			939.23540	943.691	13.28	0.5798	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			472.65440	463.322	13.29	0.4181	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			946.25440	950.722	13.29	0.5819	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			469.69340	460.379	13.31	0.4160	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			953.29340	957.779	13.31	0.5840	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>2,502,100.00</b>	<b>250</b>	<b>34,587</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			10.02920		10.02050			0.0000	0.00	0	250
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.17400		10.16080			0.0000	2,034,800.00	200	100
<b>Total CAD/ R Future</b>												<b>2,034,800.00</b>	<b>200</b>	<b>350</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			210.54170	212.485	13.63	0.4836	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			260.04170	253.285	13.63	0.5164	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			206.53420	208.406	13.66	0.4769	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			266.03420	259.206	13.66	0.5231	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			214.61380	216.630	13.60	0.4904	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			254.11380	247.430	13.60	0.5096	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			166.60530	169.957	15.14	0.2842	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			825.80530	815.957	15.14	0.7158	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			164.62990	167.958	15.16	0.2814	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			833.82990	823.958	15.16	0.7186	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			168.60280	171.982	15.12	0.2871	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			817.80280	807.982	15.12	0.7129	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>2,034,800.00</b>	<b>200</b>	<b>350</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.95020		12.95220			0.0000	1,295,020.00	100	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.22270		13.21700			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.49220		13.48850			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.58730		14.58580			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>1,295,020.00</b>	<b>100</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			40.08420	42.320	16.06	0.1033	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,237.88420	1,242.120	16.06	0.8967	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			39.40030	41.640	16.08	0.1018	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,247.20030	1,251.440	16.08	0.8982	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			40.78110	43.012	16.04	0.1048	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,228.58110	1,232.812	16.04	0.8952	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			131.26210	134.685	15.51	0.1905	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	18/06/2018	Foreign Exchange Option	14.53	Put			1,444.26210	1,441.985	15.51	0.8095	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			129.83300	133.179	15.52	0.1888	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,452.83300	1,450.479	15.52	0.8112	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			128.41830	131.687	15.52	0.1871	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,461.41830	1,458.987	15.52	0.8129	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,551.50000	1,547.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,561.50000	1,557.800		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,541.50000	1,537.800		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,092.69960	1,087.181	14.50	0.4896	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			945.52840	941.517	14.47	0.5134	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,079.72840	1,074.217	14.47	0.4866	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			942.00620	937.991	14.48	0.5119	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,086.20620	1,080.691	14.48	0.4881	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			938.49960	934.481	14.50	0.5104	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>1,295,020.00</b>	<b>100</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.93160		1.92520			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.94770		1.94050			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.96290		1.95560			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00810		2.00000			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			428.02400	456.055	13.68	0.5173	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			476.02400	440.055	13.68	0.4827	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			386.18570	411.460	13.77	0.4821	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			534.18570	495.460	13.77	0.5179	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			473.35740	504.222	13.59	0.5530	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			421.35740	388.222	13.59	0.4470	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			433.51350	455.899	14.72	0.3709	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,228.51350	1,178.899	14.72	0.6291	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			407.83880	428.937	14.84	0.3532	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,302.83880	1,251.936	14.84	0.6468	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			460.81170	484.544	14.60	0.3894	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,155.81170	1,107.544	14.60	0.6106	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,744.00000	1,671.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,844.00000	1,771.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,944.00000	1,871.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,439.20420	1,479.005	14.09	0.5667	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	1.98	Put			1,239.20420	1,198.005	14.09	0.4333	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,397.30810	1,436.109	14.16	0.5549	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,297.30810	1,255.109	14.16	0.4451	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,482.35960	1,523.176	14.02	0.5786	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,182.35960	1,142.176	14.02	0.4214	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			2.06130		2.05000			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.10370		2.09120			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.14490		2.13270			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.36790		2.35430			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			141.11230	163.687	16.65	0.2061	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,541.11230	1,450.687	16.65	0.7939	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			170.44700	196.226	16.34	0.2405	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,370.44700	1,283.226	16.34	0.7595	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			155.09500	179.220	16.49	0.2227	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,455.09500	1,366.220	16.49	0.7773	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,691.42360	1,606.506	16.08	0.6763	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			382.95980	421.716	16.21	0.3102	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,770.95980	1,684.716	16.21	0.6898	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			425.06130	466.513	15.96	0.3377	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,613.06130	1,529.513	15.96	0.6623	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			403.42360	443.506	16.08	0.3237	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,173.00000	2,051.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,273.00000	2,151.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,373.00000	2,251.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,743.90900	2,845.771	14.12	0.7447	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			700.90900	666.771	14.12	0.2553	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,683.53180	2,780.969	14.16	0.7354	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			740.53180	701.969	14.16	0.2646	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,805.50920	2,911.688	14.09	0.7540	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			662.50920	632.688	14.09	0.2460	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	19/03/2018	Foreign Exchange Future			1.60530		1.60790			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.63010		1.63200			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65330		1.65510			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
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.78550		1.78880			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			76.34880	71.466	16.39	0.1311	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,397.34880	1,418.466	16.39	0.8689	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			67.45730	62.973	16.57	0.1172	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,488.45730	1,509.973	16.57	0.8828	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			86.44770	81.130	16.21	0.1467	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,307.44770	1,328.130	16.21	0.8533	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			246.38820	242.975	16.06	0.2498	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,526.38820	1,541.975	16.06	0.7502	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			229.45090	226.350	16.20	0.2351	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,609.45090	1,625.350	16.20	0.7649	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			264.62200	260.875	15.93	0.2653	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,444.62200	1,459.875	15.93	0.7347	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,049.00000	2,067.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			1,849.00000	1,867.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			1,949.00000	1,967.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,209.72660	1,222.791	15.39	0.4446	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,483.04990	1,462.355	15.22	0.5798	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,095.04990	1,107.355	15.22	0.4202	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,439.73110	1,419.418	15.31	0.5675	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,151.73110	1,164.418	15.31	0.4325	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,397.72660	1,377.791	15.39	0.5554	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.12000		0.12050			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11950		0.11960			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11840		0.11940			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11500		0.11830			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.58120		1.57160			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.60790		1.59760			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.63410		1.62350			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.71440		1.70330			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/03/2018 Foreign Exchange Future			9.06630		9.08080			0.0000	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Future			9.18230		9.19350			0.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Future			9.29560		9.30710			0.0000	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Future			10.00850		10.02620			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.45	Call			95.50770	90.729	14.92	0.2671	0.00	0	0
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.45	Put			464.70770	474.429	14.92	0.7329	0.00	0	0
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.46	Call			93.40060	88.689	14.95	0.2622	0.00	0	0
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.46	Put			472.60060	482.389	14.95	0.7378	0.00	0	0
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.44	Call			97.66150	92.814	14.89	0.2722	0.00	0	0
NZ\$ / R On 19/03/2018 Foreign Exchange Option	9.44	Put			456.86150	466.514	14.89	0.7278	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.84	Call			145.49600	143.370	15.54	0.2651	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.84	Put			791.99600	801.070	15.54	0.7349	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.85	Call			143.61980	141.534	15.56	0.2622	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.85	Put			800.11980	809.234	15.56	0.7378	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.83	Call			147.39740	145.231	15.52	0.2680	0.00	0	0
NZ\$ / R On 18/06/2018 Foreign Exchange Option	9.83	Put			783.89740	792.931	15.52	0.7320	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.93	Put			622.90000	634.400		1.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.94	Put			632.90000	644.400		1.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R On 17/09/2018 Foreign Exchange Option	9.92	Put			612.90000	624.400		1.0000	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Put			610.53520	617.808	13.98	0.4457	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Call			712.41040	702.015	13.99	0.5519	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.93	Put			616.21040	623.515	13.99	0.4481	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Call			721.08030	710.626	13.96	0.5567	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.91	Put			604.88030	612.126	13.96	0.4433	0.00	0	0
NZ\$ / R On 14/06/2019 Foreign Exchange Option	9.92	Call			716.73520	706.308	13.98	0.5543	0.00	0	0
<b>Total NZ\$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/03/2018 Foreign Exchange Future			1.27210		1.26770			0.0000	0.00	0	0
PULA / R On 18/06/2018 Foreign Exchange Future			1.28120		1.27810			0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Future			1.29110		1.28710			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.38320		1.37880			0.0000	0.00	0	0
<b>Total PULA / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.30	Put			323.00000	279.000		1.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 19/03/2018 Foreign Exchange Option	1.31	Put			423.00000	379.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			523.00000	479.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			419.00000	388.000		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			519.00000	488.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			319.00000	288.000		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			829.00000	789.000		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			929.00000	889.000		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			729.00000	689.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			588.00000	632.000		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			488.00000	532.000		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			688.00000	732.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.36940		1.35660			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.37440		1.36130			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.37940		1.36620			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.21760		1.20900			0.0000	12,412,214.40	10,194	9,944
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.22540		1.21650			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23350		1.22460			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>12,412,214.40</b>	<b>10,194</b>	<b>9,944</b>
<b>Total QUANTO € / \$</b>												<b>12,412,214.40</b>	<b>10,194</b>	<b>9,944</b>
RAIN	On	19/03/2018	Foreign Exchange Future			22,736.12000		22,654.01000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.45370		9.45150			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.59920		9.59250			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.74090		9.73530			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
SGD / R	On	14/06/2019	Foreign Exchange Future			10.56360		10.56250			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			67.05990	66.662	14.54	0.2081	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			575.55990	572.962	14.54	0.7919	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			65.47990	65.075	14.56	0.2039	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			583.97990	581.375	14.56	0.7961	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			68.67720	68.287	14.51	0.2123	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			567.17720	564.587	14.51	0.7877	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			169.48420	171.536	14.33	0.3106	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			676.98420	672.336	14.33	0.6894	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			167.27630	169.315	14.36	0.3073	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			684.77630	680.115	14.36	0.6927	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			171.68840	173.760	14.31	0.3140	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			669.18840	664.560	14.31	0.6860	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			264.70000	259.100		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			274.70000	269.100		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			254.70000	249.100		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			960.99840	960.005	12.96	0.6696	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			388.49840	386.405	12.96	0.3304	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			955.48040	954.474	12.97	0.6671	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			392.98040	390.874	12.97	0.3329	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			950.00430	949.008	12.99	0.6647	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			397.50430	395.408	12.99	0.3353	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.27770		3.25450			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.22980		3.21000			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.18240		3.16120			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.17330		3.13240			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>433</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			7.28810	8.822	13.04	0.1041	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			272.78810	251.122	13.04	0.8959	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			6.59170	7.973	13.06	0.0955	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			282.09170	260.273	13.06	0.9045	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			8.05020	9.751	13.02	0.1132	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			263.55020	242.051	13.02	0.8868	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			11.75960	13.898	14.36	0.1002	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			461.75960	444.098	14.36	0.8998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			11.13190	13.172	14.39	0.0957	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			471.13190	453.372	14.39	0.9043	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			12.42090	14.660	14.34	0.1050	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			452.42090	434.861	14.34	0.8950	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			198.80000	177.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			208.80000	187.600		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			188.80000	167.600		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			87.95520	98.452	14.79	0.3027	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			485.55520	455.152	14.79	0.6973	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			86.14870	96.451	14.82	0.2976	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			493.74870	463.151	14.82	0.7024	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			89.80210	100.495	14.75	0.3078	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			477.40210	447.195	14.75	0.6922	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>433</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.25170		1.24660			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23220		1.22660			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21310		1.20770			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>874 883 370.90</b>	<b>78,851</b>	<b>2,018,021</b>
<b>Total Options</b>												<b>0.00</b>	<b>0</b>	<b>4,587,061</b>
<b>Grand Total:</b>												<b>874,883,370.90</b>	<b>78,851</b>	<b>6,605,082</b>