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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/02/2018 Foreign Exchange Future			11.74680		11.68930			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.75590		11.70000			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.75770		11.70180			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.75940		11.70350			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.77190		11.71580			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.78250		11.72640			0.0000	16,342,327.50	1,387	6,278
\$ / R On 19/03/2018 Foreign Exchange Future			11.78960		11.73340			0.0000	512,800,441.60	43,496	830,065
\$ / R On 22/03/2018 Foreign Exchange Future			11.79490		11.73870			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.80660		11.75030			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.83660		11.78030			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.84990		11.79350			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.85150		11.79520			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.85960		11.80340			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.87430		11.81810			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.87750		11.82140			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.88240		11.82630			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.88400		11.82800			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.88890		11.83290			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.90960		11.85360			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.93800		11.88190			0.0000	63,223,648.00	5,296	229,890
\$ / R On 29/06/2018 Foreign Exchange Future			11.95530		11.89920			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.96010		11.90390			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.96640		11.91020			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.98840		11.93230			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.99470		11.93860			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.99630		11.94010			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.00580		11.94960			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.01680		11.96060			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.02630		11.97010			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.05430		11.99790			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.08040		12.02380			0.0000	24,160.80	2	37,571
\$ / R	On	28/09/2018	Foreign Exchange Future			12.09730		12.04060			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.13880		12.08170			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.14490		12.08780			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.14800		12.09080			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.15570		12.09850			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.16800		12.11070			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.17260		12.11520			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.19390		12.13630			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.21050		12.15270			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.21510		12.15720			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.24080		12.18260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.30730		12.24830			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.35770		12.29880			0.0000	0.00	0	50
\$ / R	On	14/06/2019	Foreign Exchange Future			12.49280		12.43450			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.77200		12.71510			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.07940		13.02320			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.16190		13.10540			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.24800		13.19120			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>592,390,577.90</b>	<b>50,181</b>	<b>1,251,969</b>
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			320.86810	266.422	24.80	0.8754	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			10.16810	13.222	24.80	0.1246	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			59.33810	71.106	16.60	0.3645	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			219.33810	175.206	16.60	0.6355	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			297.22680	248.566	17.12	0.7475	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			37.22680	44.466	17.12	0.2525	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			144.85480	174.672	16.49	0.6491	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			94.85480	68.772	16.49	0.3509	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			803.05810	747.194	20.66	0.9768	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			3.05810	3.094	20.66	0.0232	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			56.71150	67.949	16.65	0.3522	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			226.71150	182.049	16.65	0.6478	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			265.01520	217.965	16.91	0.7058	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			45.01520	53.864	16.91	0.2942	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,480.02470	2,424.118	34.31	0.9999	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.02470	0.018	34.31	0.0001	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	13.80	Put			2,100.02910	2,044.130	30.67	0.9998	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.02910	0.030	30.67	0.0002	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,798.28670	1,742.391	27.30	0.9993	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.08670	0.091	27.30	0.0007	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.12780	0.134	26.75	0.0010	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,698.32780	1,642.434	26.75	0.9990	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,696.64700	1,640.758	25.69	0.9989	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.14700	0.158	25.69	0.0011	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			209.49990	169.346	15.26	0.5223	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			125.29990	141.246	15.26	0.4777	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			392.47210	342.429	16.39	0.7397	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			58.27210	64.329	16.39	0.2603	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,603.94070	2,547.824	25.99	0.9985	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.34070	0.324	25.99	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00210	0.002	33.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,766.60210	5,710.402	33.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00200	0.002	33.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,776.60200	5,720.402	33.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00220	0.002	33.52	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			74.22320	54.562	13.82	0.2128	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			224.02780	248.828	14.37	0.6104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			160.62780	129.228	14.37	0.3896	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			842.19660	787.642	17.79	0.8976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			25.59660	27.242	17.79	0.1024	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			232.18240	193.260	14.69	0.5008	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			105.66350	115.849	15.53	0.3527	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			362.26350	316.249	15.53	0.6473	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			147.40230	162.547	14.91	0.4579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			264.00230	222.947	14.91	0.5421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			357.62320	394.162	13.82	0.7872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			128.63360	100.925	14.19	0.3302	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			768.38680	714.486	17.54	0.8754	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			31.78680	34.087	17.54	0.1246	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			323.64300	357.523	13.94	0.7501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			90.24300	67.923	13.94	0.2499	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			165.58240	182.860	14.69	0.4992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			529.95600	479.001	16.45	0.7711	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			108.23840	118.729	15.48	0.3597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			354.83840	309.128	15.48	0.6403	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,225.19880	1,169.146	19.00	0.9633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			8.59880	8.746	19.00	0.0367	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			262.03360	290.525	14.19	0.6698	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,656.64660	4,600.447	33.52	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,031.43830	975.860	18.39	0.9383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			14.83830	15.460	18.39	0.0617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			17.00990	17.822	18.24	0.0702	0.00	0	11,000

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	12.70	Put			983.60990	928.222	18.24	0.9298	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			63.35600	68.601	16.45	0.2289	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			2.95920	2.941	20.32	0.0132	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			56.04200	60.471	16.67	0.2055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			572.64200	520.871	16.67	0.7945	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,687.11840	2,630.852	25.35	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.51840	0.452	25.35	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.04660	0.047	33.52	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			1.33870	1.319	21.35	0.0061	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			4.39430	4.394	19.82	0.0193	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,470.99430	1,414.794	19.82	0.9807	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			1.90700	1.885	20.88	0.0086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,788.50700	1,732.285	20.88	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,619.55920	1,563.341	20.32	0.9868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			471.80410	422.203	16.14	0.7344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			4.27920	4.277	19.85	0.0188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,480.87920	1,424.677	19.85	0.9812	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,057.57070	2,001.354	21.78	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.97070	0.954	21.78	0.0044	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,927.93870	1,871.719	21.35	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,589.80100	1,533.584	20.22	0.9858	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,807.14200	2,750.875	26.40	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.54200	0.475	26.40	0.0020	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,287.15960	2,230.950	22.54	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.55960	0.550	22.54	0.0026	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			75.20410	81.803	16.14	0.2656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,987.75310	1,931.535	21.55	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,387.06760	2,330.836	22.88	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.46760	0.436	22.88	0.0021	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,867.15460	2,810.887	26.93	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.55460	0.487	26.93	0.0020	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			3.20100	3.184	20.22	0.0142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			1.21170	1.193	21.48	0.0055	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,517.08810	2,460.822	23.85	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.48810	0.422	23.85	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.85940	0.845	21.95	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,107.45940	2,051.245	21.95	0.9961	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.15310	1.135	21.55	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,217.26000	2,161.048	22.31	0.9970	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.76170	0.748	22.11	0.0035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,157.36170	2,101.148	22.11	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			12.25590	12.666	18.61	0.0515	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,098.85590	1,043.066	18.61	0.9485	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,967.81170	1,911.593	21.48	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,197.29220	2,141.080	22.25	0.9968	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.61470	0.604	22.41	0.0028	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	19/03/2018	Foreign Exchange Option	13.98	Put			2,247.21470	2,191.004	22.41	0.9972	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,337.09800	2,280.889	22.71	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.49800	0.489	22.71	0.0023	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.66000	0.648	22.31	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.54820	0.481	26.67	0.0020	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.48310	0.417	23.59	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,487.08310	2,430.817	23.59	0.9981	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.59740	0.528	28.60	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,057.19740	3,000.928	28.60	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.69220	0.680	22.25	0.0032	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,947.17200	2,890.904	27.63	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,836.98230	3,780.793	33.52	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.38230	0.393	33.52	0.0013	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.47360	0.408	23.06	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,427.07360	2,370.808	23.06	0.9981	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,837.14820	2,780.881	26.67	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.28390	0.291	33.52	0.0010	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,707.12220	2,650.855	25.52	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.52220	0.455	25.52	0.0019	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.53190	0.465	25.96	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,757.13190	2,700.865	25.96	0.9980	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.57200	0.504	27.63	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.53790	0.471	26.23	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.47990	0.414	23.41	0.0019	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,467.07990	2,410.814	23.41	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,007.69750	1,951.480	21.61	0.9950	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1.09750	1.080	21.61	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,956.88390	3,900.691	33.52	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.58790	0.519	28.25	0.0020	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.53390	0.467	26.05	0.0020	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,767.13390	2,710.867	26.05	0.9980	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,167.22430	3,110.954	29.57	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.62430	0.554	29.57	0.0020	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,787.13790	2,730.871	26.23	0.9980	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,317.12170	2,260.912	22.64	0.9976	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			42.70380	45.801	17.16	0.1613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			669.30380	616.201	17.16	0.8387	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,217.23710	3,160.966	30.01	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.63710	0.566	30.01	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,017.18790	2,960.919	28.25	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,215.43590	1,159.398	18.97	0.9623	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,027.64470	1,971.428	21.68	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1.04470	1.028	21.68	0.0048	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			4.16720	4.163	19.89	0.0183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,490.76720	1,434.563	19.89	0.9817	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.52170	0.512	22.64	0.0024	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	19/03/2018	Foreign Exchange Option	12.57	Put			860.84280	806.150	17.85	0.9025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1.55640	1.535	21.15	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,868.15640	1,811.935	21.15	0.9930	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,267.25030	3,210.979	30.45	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.65030	0.579	30.45	0.0021	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			8.83590	8.998	18.97	0.0377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.52410	0.457	25.61	0.0019	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,127.21440	3,070.944	29.22	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.61440	0.544	29.22	0.0020	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,527.32420	3,471.050	32.73	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.72420	0.650	32.73	0.0022	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			24.24280	25.750	17.85	0.0975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.58640	0.576	22.48	0.0027	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,768.60720	1,712.385	20.82	0.9910	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			2.00720	1.985	20.82	0.0090	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,426.68550	4,370.486	33.52	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.08550	0.086	33.52	0.0003	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,717.12410	2,660.857	25.61	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			704.97220	651.799	17.33	0.8525	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			2.59780	2.577	20.48	0.0116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,669.19780	1,612.977	20.48	0.9884	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.72610	0.713	22.18	0.0033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,177.32610	2,121.113	22.18	0.9967	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,267.18640	2,210.976	22.48	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,447.07670	2,390.811	23.24	0.9981	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			103.14720	113.033	15.57	0.3459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			369.74720	323.433	15.57	0.6541	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,266.72940	4,210.532	33.52	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.12940	0.132	33.52	0.0005	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			38.37220	41.399	17.33	0.1475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.45390	0.468	33.52	0.0016	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			3.84900	3.840	19.99	0.0170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,520.44900	1,464.240	19.99	0.9830	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			6.22030	6.259	19.39	0.0269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,342.82030	1,286.659	19.39	0.9731	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.47670	0.411	23.24	0.0019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			795.91140	741.745	17.63	0.8841	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,016.84430	3,960.650	33.52	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.24430	0.250	33.52	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,177.22690	3,120.957	29.66	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.62690	0.556	29.66	0.0020	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,767.05390	3,710.868	33.52	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.68040	0.608	31.41	0.0021	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			2.73650	2.716	20.42	0.0122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,649.33650	1,593.116	20.42	0.9878	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,569.97370	1,513.759	20.15	0.9851	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	19/03/2018	Foreign Exchange Option	13.30	Call			3.37370	3.359	20.15	0.0149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			29.31140	31.345	17.63	0.1159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,756.60220	5,700.402	33.52	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			7.51120	7.586	19.16	0.0322	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,274.11120	1,217.986	19.16	0.9678	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,727.10040	3,670.916	33.52	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.50040	0.516	33.52	0.0017	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,377.28040	3,321.008	31.41	0.9979	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			376.10980	330.369	15.60	0.6417	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			114.80980	125.269	15.60	0.3583	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,850.82800	2,794.433	24.56	0.9963	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			1.12800	1.033	24.56	0.0037	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,266.69060	1,211.215	19.01	0.9407	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			16.99060	17.815	19.01	0.0593	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			567.18270	519.243	15.89	0.6818	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			137.48270	145.843	15.89	0.3182	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,501.01250	2,444.018	19.62	0.9880	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			4.51250	3.918	19.62	0.0120	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,207.62680	3,151.368	22.85	0.9921	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			2.82680	2.868	22.85	0.0079	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,015.68660	3,959.539	24.51	0.9971	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.88660	1.039	24.51	0.0029	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,011.68350	1,955.713	19.35	0.9607	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			15.08350	15.313	19.35	0.0393	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,857.71590	3,801.634	23.24	0.9965	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.11590	1.234	23.24	0.0035	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,428.97440	3,372.861	22.78	0.9934	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.37440	2.461	22.78	0.0066	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			497.96460	454.110	15.39	0.6051	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			201.36460	213.710	15.39	0.3949	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			353.67660	378.315	14.27	0.5985	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			250.27660	218.715	14.27	0.4015	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,017.80400	966.230	17.18	0.8014	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			95.90400	100.530	17.18	0.1986	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			20.32560	20.807	19.58	0.0482	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,062.22560	2,006.507	19.58	0.9518	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,813.14680	3,757.051	21.83	0.9962	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.24680	1.351	21.83	0.0038	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,588.75640	2,532.987	20.51	0.9749	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			10.15640	10.487	20.51	0.0251	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,683.26320	2,627.427	20.49	0.9766	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			9.56320	9.827	20.49	0.0234	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			102.80030	107.656	17.11	0.2052	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,026.50030	975.256	17.11	0.7948	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,934.79620	3,878.703	21.25	0.9969	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.09620	1.103	21.25	0.0031	0.00	0	11,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,485.70760	2,430.130	20.33	0.9678	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		13.70760	14.130	20.33	0.0322	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		446.38450	406.668	14.98	0.5361	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		279.28450	295.568	14.98	0.4639	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,986.35570	1,931.404	19.23	0.9212	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		39.95570	41.004	19.23	0.0788	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		4,037.66560	3,981.678	20.01	0.9965	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.26560	1.278	20.01	0.0035	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,579.42610	3,523.493	20.01	0.9922	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		3.02610	3.093	20.01	0.0078	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,498.86250	4,442.874	19.29	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.76250	0.874	19.29	0.0023	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,236.02400	3,181.098	19.54	0.9806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		7.92400	9.098	19.54	0.0194	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		65.31040	67.187	18.63	0.1141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,823.41040	1,769.187	18.63	0.8859	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		120.97580	125.063	17.46	0.1984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,289.07580	1,237.063	17.46	0.8016	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		211.51980	220.708	16.12	0.3242	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		829.61980	782.708	16.12	0.6758	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		951.09220	995.572	13.02	0.8734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		69.19220	57.572	13.02	0.1266	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		127.11690	131.546	17.34	0.2075	394,636.80	3,000	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,245.21690	1,193.546	17.34	0.7925	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		355.29590	372.208	14.83	0.4923	1,116,623.70	3,000	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		473.39590	434.208	14.83	0.5077	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		132.28090	137.001	17.24	0.2151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,210.38090	1,159.001	17.24	0.7849	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,265.58870	3,210.612	19.52	0.9815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		7.48870	8.612	19.52	0.0185	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		163.51000	170.034	16.74	0.2598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		1,031.61000	982.034	16.74	0.7402	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,621.89920	3,566.343	19.32	0.9899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		3.79920	4.343	19.32	0.0101	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		61.44760	63.119	18.75	0.1078	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,879.54760	1,825.119	18.75	0.8922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		92.86160	96.281	17.99	0.1574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		1,510.96160	1,458.281	17.99	0.8426	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,941.78680	2,887.479	19.71	0.9691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		13.68680	15.479	19.71	0.0309	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		596.33440	626.530	13.80	0.6970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		214.43440	188.530	13.80	0.3030	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		234.59280	244.894	15.86	0.3535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		752.69280	706.894	15.86	0.6465	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,638.68380	4,582.671	19.29	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		0.58380	0.671	19.29	0.0018	0.00	0	66



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,844.39950	2,790.350	19.77	0.9642	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			16.29950	18.350	19.77	0.0358	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			101.01890	104.916	17.84	0.1698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,439.11890	1,386.916	17.84	0.8302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,651.70470	3,596.093	19.30	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.60470	4.093	19.30	0.0096	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			106.50100	110.724	17.74	0.1780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,394.60100	1,342.724	17.74	0.8220	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,279.25300	4,223.317	19.29	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.15300	1.317	19.29	0.0034	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			76.97560	79.490	18.33	0.1328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,675.07560	1,621.490	18.33	0.8672	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,608.71830	4,552.710	19.29	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.61830	0.710	19.29	0.0019	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			45.57250	46.449	19.31	0.0814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,163.67250	2,108.449	19.31	0.9186	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,552.39210	3,496.979	19.36	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			4.29210	4.979	19.36	0.0114	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			78.58590	81.191	18.29	0.1353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,656.68590	1,603.191	18.29	0.8647	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,528.82030	4,472.826	19.29	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.72030	0.826	19.29	0.0022	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			41.34840	42.029	19.50	0.0742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,259.44840	2,204.029	19.50	0.9258	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,498.20630	5,442.124	19.29	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.10630	0.124	19.29	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,118.32850	5,062.265	19.29	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.22850	0.265	19.29	0.0008	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,398.23020	5,342.152	19.29	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.13020	0.152	19.29	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			53.91490	55.199	18.99	0.0954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,002.01490	1,947.199	18.99	0.9046	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			58.42110	59.935	18.84	0.1028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,926.52110	1,871.935	18.84	0.8972	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,328.25000	5,272.174	19.29	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.15000	0.174	19.29	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			53.38010	54.637	19.01	0.0945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,011.48010	1,956.637	19.01	0.9055	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			271.19390	283.488	15.50	0.3982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			649.29390	605.488	15.50	0.6018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			50.28910	51.393	19.13	0.0893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,068.38910	2,013.393	19.13	0.9107	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			274.02360	286.472	15.47	0.4016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			642.12360	598.472	15.47	0.5984	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			55.00460	56.344	18.95	0.0972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,983.10460	1,928.344	18.95	0.9028	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,038.36780	4,982.310	19.29	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.26780	0.310	19.29	0.0009	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			34.75010	36.258	19.79	0.0646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,402.85010	2,348.258	19.79	0.9354	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			75.39950	77.828	18.37	0.1303	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,693.49950	1,639.828	18.37	0.8697	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			55.55750	56.925	18.94	0.0981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,973.65750	1,918.925	18.94	0.9019	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,768.55430	4,712.523	19.29	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.45430	0.523	19.29	0.0014	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			313.65900	328.284	15.14	0.4472	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			551.75900	510.284	15.14	0.5528	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,910.37060	3,854.577	19.29	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.27060	2.577	19.29	0.0063	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,670.21780	2,616.707	19.87	0.9538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			22.11780	24.707	19.87	0.0462	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			6.06870	7.021	19.46	0.0155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,374.16870	3,319.021	19.46	0.9845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			260.16890	271.861	15.60	0.3850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			678.26890	633.861	15.60	0.6150	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,423.60710	3,368.390	19.43	0.9858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			5.50710	6.390	19.43	0.0142	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			565.30550	523.475	15.19	0.5600	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			307.20550	321.475	15.19	0.4400	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			103.17470	107.200	17.80	0.1730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,421.27470	1,369.200	17.80	0.8270	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,344.52980	3,289.426	19.48	0.9837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			6.42980	7.426	19.48	0.0163	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			634.98350	591.488	15.45	0.5950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			276.88350	289.488	15.45	0.4050	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,668.10010	8,612.000	19.29	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.29	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,127.82060	3,073.096	19.60	0.9769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			9.72060	11.096	19.60	0.0231	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			0.00000	413.865	14.60	0.5318	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			0.00000	375.865	14.60	0.4682	751,730.80	2,000	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			304.02600	318.124	15.22	0.4364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			572.12600	530.124	15.22	0.5636	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			795.64860	835.071	13.29	0.8111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			113.74860	97.071	13.29	0.1889	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			0.00000	170.182	13.70	0.2827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			0.00000	658.182	13.70	0.7173	6,581,820.00	10,000	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			461.34140	485.330	14.30	0.5932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			329.44140	297.330	14.30	0.4068	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,556.22120	1,503.269	18.08	0.8499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			88.12120	91.269	18.08	0.1501	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.05380	0.063	19.29	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,828.15380	5,772.063	19.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.05610	0.066	19.29	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,808.15610	5,752.066	19.29	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			0.00000	136.901	13.50	0.2431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			0.00000	724.901	13.50	0.7569	7,249,006.00	10,000	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.05500	0.064	19.29	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,818.15500	5,762.064	19.29	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,966.92610	1,912.594	18.83	0.8899	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			66.12610	67.894	18.83	0.1101	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,205.20940	4,148.678	20.46	0.9915	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			4.40940	3.978	20.46	0.0085	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,729.63250	3,672.859	20.46	0.9837	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			8.83250	8.159	20.46	0.0163	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,133.96590	2,079.211	19.08	0.9036	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			57.86590	59.311	19.08	0.0964	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,777.40720	1,723.713	18.36	0.8613	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			87.60720	90.113	18.36	0.1387	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			372.25540	388.420	14.98	0.4806	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			532.05540	492.020	14.98	0.5194	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,897.35580	1,843.251	18.59	0.8759	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			77.55580	79.651	18.59	0.1241	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,954.25690	1,900.302	18.55	0.8695	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			86.55690	88.702	18.55	0.1305	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,015.43540	3,959.877	21.44	0.9757	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			14.03540	14.577	21.44	0.0243	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,316.27880	2,261.479	19.16	0.9012	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			64.87880	66.179	19.16	0.0988	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,799.58310	3,744.201	21.44	0.9694	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			18.18310	18.901	21.44	0.0306	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			52.31270	53.315	19.60	0.0808	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,563.71270	2,508.615	19.60	0.9192	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,410.52300	2,355.460	19.32	0.9077	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			60.62300	61.760	19.32	0.0923	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,947.87760	1,893.988	18.41	0.8595	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			97.47760	99.788	18.41	0.1405	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,381.32860	4,325.511	21.52	0.9811	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			10.92860	11.311	21.52	0.0189	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,889.77330	3,834.297	21.52	0.9685	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			19.37330	20.097	21.52	0.0315	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,999.13040	1,945.130	18.43	0.8596	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,234.67210	4,178.956	21.55	0.9751	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			15.27210	15.756	21.55	0.0249	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			717.00860	673.531	15.42	0.5737	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			357.60860	370.331	15.42	0.4263	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			99.73040	101.930	18.43	0.1404	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,709.60710	2,653.633	19.62	0.9153	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			59.70710	59.934	19.62	0.0847	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,932.97520	1,879.450	18.14	0.8321	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			130.87520	133.750	18.14	0.1679	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,588.53780	4,532.529	21.52	0.9750	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			16.43780	16.829	21.52	0.0250	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,079.69630	4,024.035	21.52	0.9605	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.59630	28.335	21.52	0.0395	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			296.86150	304.997	16.35	0.3309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,123.06150	1,074.597	16.35	0.6691	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,146.11950	1,187.499	13.17	0.8389	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			122.31950	107.099	13.17	0.1611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,182.00780	3,125.813	20.38	0.9172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			65.80780	66.214	20.38	0.0828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			382.42710	394.322	15.65	0.4094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			858.62710	813.922	15.65	0.5906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,148.66540	4,092.830	21.42	0.9561	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			32.46540	33.230	21.42	0.0439	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,984.14490	3,928.473	21.42	0.9496	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			37.94490	38.873	21.42	0.0504	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,051.79200	3,996.049	21.42	0.9524	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			35.59200	36.449	21.42	0.0476	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			274.66470	281.896	16.58	0.3094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,210.86470	1,161.496	16.58	0.6906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,792.88480	1,740.201	17.77	0.7998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			166.68480	170.601	17.77	0.2002	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			157.26390	160.847	17.89	0.1901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,863.46390	1,810.447	17.89	0.8099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			352.72360	363.310	15.86	0.3831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			938.92360	892.910	15.86	0.6169	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			206.39820	211.769	17.33	0.2414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,542.59820	1,491.369	17.33	0.7586	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,090.50920	4,034.728	21.42	0.9539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			34.30920	35.128	21.42	0.0461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			342.64780	352.690	15.94	0.3739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			968.84780	922.290	15.94	0.6261	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			224.05000	230.085	17.17	0.2590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,450.25000	1,399.685	17.17	0.7410	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,294.45190	4,238.494	21.42	0.9611	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			28.25190	28.894	21.42	0.0389	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,010.31130	4,953.968	21.42	0.9790	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			14.11130	14.368	21.42	0.0210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			76.40130	77.028	19.79	0.0962	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,902.60130	2,846.628	19.79	0.9038	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,492.03340	1,441.162	17.24	0.7492	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			215.83340	221.562	17.24	0.2508	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			669.17150	693.786	14.23	0.6222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			395.37150	363.386	14.23	0.3778	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			75.99600	76.614	19.81	0.0957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,912.19600	2,856.214	19.81	0.9043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			75.59530	76.204	19.83	0.0952	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,921.79530	2,865.804	19.83	0.9048	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,921.92100	1,868.882	17.95	0.8093	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			162.52100	166.182	17.95	0.1907	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,780.21590	4,724.305	21.44	0.9706	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			20.81590	21.605	21.44	0.0294	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,243.64560	4,188.268	21.44	0.9545	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			34.24560	35.568	21.44	0.0455	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,534.21400	2,478.457	18.75	0.8579	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			125.91400	127.257	18.75	0.1421	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,069.72460	3,012.640	19.74	0.8911	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			97.52460	97.540	19.74	0.1089	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,910.05900	1,857.313	17.75	0.7849	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			200.85900	205.313	17.75	0.2151	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,955.99500	4,898.829	21.15	0.9662	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			26.79500	26.829	21.15	0.0338	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,421.29530	4,364.350	21.15	0.9496	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			42.09530	42.351	21.15	0.0504	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			498.43040	464.322	14.47	0.4069	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			696.93040	720.022	14.47	0.5931	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			198.72020	203.053	17.80	0.2112	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,960.22020	1,907.353	17.80	0.7888	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,745.06270	4,687.995	21.10	0.9589	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			33.56270	33.695	21.10	0.0411	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,868.94650	2,811.956	19.26	0.8714	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			119.64650	119.956	19.26	0.1286	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			387.71530	358.035	14.09	0.3412	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			832.91530	860.635	14.09	0.6588	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,399.43400	1,445.486	13.24	0.8611	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			114.23400	102.886	13.24	0.1389	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,419.93150	1,370.045	16.81	0.6914	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			315.13150	322.645	16.81	0.3086	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,900.22630	1,848.011	17.60	0.7645	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			236.52630	241.911	17.60	0.2355	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,202.82860	5,145.707	20.95	0.9646	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			29.12860	29.607	20.95	0.0354	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,610.26300	4,553.561	20.95	0.9466	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			46.56300	47.461	20.95	0.0534	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,769.53470	1,718.213	17.34	0.7384	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			272.23470	278.713	17.34	0.2616	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,638.91730	3,581.745	20.56	0.8973	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			101.61730	102.245	20.56	0.1027	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			903.11100	932.115	14.02	0.6717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			385.91100	357.015	14.02	0.3283	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			131.45110	132.758	19.44	0.1327	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,054.25110	2,997.658	19.44	0.8673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,882.84110	3,826.980	20.85	0.9073	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			90.04110	92.080	20.85	0.0927	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			0.00000	1,196.526	16.30	0.6368	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			0.00000	411.626	16.30	0.3632	1,646,502.80	4,000	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			881.08480	838.721	15.46	0.5381	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			538.28480	553.821	15.46	0.4619	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			131.99260	133.313	19.42	0.1332	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,044.79260	2,988.213	19.42	0.8668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,895.85190	1,843.722	17.53	0.7557	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			253.05190	258.822	17.53	0.2443	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			410.71680	421.272	16.23	0.3703	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,213.51680	1,166.172	16.23	0.6297	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,117.96840	5,060.690	20.85	0.9589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			35.16840	35.790	20.85	0.0411	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,875.14870	2,818.858	19.09	0.8563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			142.34870	143.958	19.09	0.1437	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			130.91290	132.205	19.46	0.1321	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,063.71290	3,007.105	19.46	0.8679	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,890.34540	1,839.296	17.46	0.7452	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			272.94540	280.096	17.46	0.2548	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,429.12920	5,372.234	20.79	0.9625	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			31.72920	33.034	20.79	0.0375	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,798.18520	4,742.048	20.79	0.9436	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			50.78520	52.848	20.79	0.0564	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,030.49440	2,973.580	19.02	0.8392	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			178.79440	180.880	19.02	0.1608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			198.73290	200.531	19.37	0.1664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,209.93290	3,152.831	19.37	0.8336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			332.55310	339.115	17.59	0.2696	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,083.75310	2,031.415	17.59	0.7304	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			997.91070	1,025.720	14.30	0.6503	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			499.11070	468.020	14.30	0.3497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			198.07820	199.857	19.38	0.1658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,219.27820	3,162.157	19.38	0.8342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			197.42380	199.187	19.40	0.1653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,228.62380	3,171.487	19.40	0.8347	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			401.60400	408.489	18.01	0.2826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,337.10400	2,285.689	18.01	0.7174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			400.06150	406.901	18.03	0.2816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,345.56150	2,294.101	18.03	0.7184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			403.15900	410.085	18.00	0.2835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,328.65900	2,277.285	18.00	0.7165	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,388.18720	7,334.124	20.94	0.9265	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			103.28720	106.124	20.94	0.0735	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			442.04450	445.112	19.67	0.2503	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,536.94450	3,483.112	19.67	0.7497	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			441.21430	444.253	19.69	0.2497	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,546.11430	3,492.253	19.69	0.7503	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			442.87820	445.974	19.66	0.2508	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,527.77820	3,473.974	19.66	0.7492	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			743.04970	750.590	18.56	0.3502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,889.84970	2,841.190	18.56	0.6498	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			741.27490	748.775	18.56	0.3494	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,898.07490	2,849.375	18.56	0.6506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			744.83800	752.410	18.55	0.3509	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,881.63800	2,833.010	18.55	0.6491	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,036.53210	2,987.000	18.72	0.6498	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			771.93210	778.900	18.72	0.3502	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			842.36350	849.721	18.68	0.3660	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,001.16350	2,951.722	18.68	0.6340	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			840.49550	847.822	18.69	0.3653	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,009.29550	2,959.822	18.69	0.6347	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			844.22950	851.619	18.67	0.3667	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,993.02950	2,943.619	18.67	0.6333	0.00	0	0
<b>Total \$ / R Option</b>												<b>17,740,320.10</b>	<b>32,000</b>	<b>3,390,148</b>
<b>Total \$ / R</b>												<b>610,130,898.00</b>	<b>82,181</b>	<b>4,642,117</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.78960		11.73340			0.0000	188,633.60	16	371
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.93800		11.88190			0.0000	179,070.00	15	79
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.08040		12.02380			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.21510		12.15720			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.49280		12.43450			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>367,703.60</b>	<b>31</b>	<b>498</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			115.30760	113.485	21.55	0.0053	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			198,775.30760	193,153.485	21.55	0.9947	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			112.49250	110.695	21.58	0.0051	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			199,772.49250	194,150.694	21.58	0.9949	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			118.20320	116.351	21.51	0.0054	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			197,778.20320	192,156.351	21.51	0.9946	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			4,881.90620	4,985.097	19.18	0.0869	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			209,691.90620	204,185.097	19.18	0.9131	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			4,833.94480	4,934.812	19.20	0.0860	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			210,643.94480	205,134.812	19.20	0.9140	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			4,930.29570	5,035.842	19.16	0.0877	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			208,740.29570	203,235.842	19.16	0.9123	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,868.57650	13,129.250	18.32	0.1587	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put		211,488.57650	206,089.250	18.32	0.8413		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call		12,777.97950	13,035.557	18.33	0.1577		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put		212,397.97950	206,995.557	18.33	0.8423		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call		12,959.90350	13,223.706	18.30	0.1597		0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put		210,579.90350	205,183.706	18.30	0.8403		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put		317,750.87230	312,073.850	19.68	0.8742		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call		12,571.04360	12,686.578	19.64	0.1268		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put		315,851.04360	310,176.578	19.64	0.8732		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call		12,520.80240	12,635.053	19.66	0.1263		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put		316,800.80240	311,125.053	19.66	0.8737		0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call		12,470.87230	12,583.850	19.68	0.1258		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call		40,160.40500	40,848.896	18.01	0.2826		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put		233,710.40500	228,568.896	18.01	0.7174		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call		40,006.15130	40,690.117	18.03	0.2816		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put		234,556.15130	229,410.117	18.03	0.7184		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		40,315.89640	41,008.459	18.00	0.2835		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		232,865.89640	227,728.459	18.00	0.7165		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>367,703.60</b>	<b>31</b>	<b>498</b>
£ / R	On	01/03/2018	Foreign Exchange Future			16.45380	16.35170			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			16.49690	16.39440			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.50920	16.40650			0.0000		97,008,059.20	5,876	209,041
£ / R	On	30/04/2018	Foreign Exchange Future			16.64010	16.53690			0.0000		0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.78260	16.67910			0.0000		9,398,256.00	560	10,315
£ / R	On	17/09/2018	Foreign Exchange Future			17.04990	16.94520			0.0000		0.00	0	13,656
£ / R	On	14/12/2018	Foreign Exchange Future			17.30750	17.20070			0.0000		0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			17.58840	17.48010			0.0000		0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			17.85160	17.74260			0.0000		0.00	0	0
<b>Total £ / R Future</b>												<b>106,406,315.20</b>	<b>6,436</b>	<b>234,919</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,878.42250	2,776.305	30.05	0.9995		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		0.12250	0.105	30.05	0.0005		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,658.29630	2,556.085	23.98	0.9909		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		2.69630	2.985	23.98	0.0091		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		76.87600	88.492	17.96	0.2009		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		890.37600	799.292	17.96	0.7991		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		75.36400	86.893	17.98	0.1979		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		898.86400	807.693	17.98	0.8021		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		78.41400	90.118	17.94	0.2040		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		881.91400	790.918	17.94	0.7960		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		113.95370	131.193	17.51	0.2771		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		707.45370	621.993	17.51	0.7229		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,735.16670	3,632.374	27.35	0.9958		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		1.66670	1.574	27.35	0.0042		0.00	0	500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,596.81680	2,494.299	22.11	0.9895	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			3.31680	3.499	22.11	0.0105	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			932.48670	853.173	17.17	0.6661	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			239.38670	263.273	17.17	0.3339	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,472.92470	1,387.675	17.55	0.7245	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			250.12610	268.233	17.56	0.2738	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,481.02610	1,395.633	17.56	0.7262	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			253.93740	272.330	17.54	0.2773	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,464.83740	1,379.730	17.54	0.7227	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			340.74950	365.724	17.08	0.3510	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,161.64950	1,083.124	17.08	0.6490	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,758.39890	3,657.017	20.28	0.9490	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			37.49890	39.617	20.28	0.0510	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			252.02470	270.275	17.55	0.2755	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			417.77880	438.298	17.27	0.3230	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,732.57880	1,648.398	17.27	0.6770	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			422.20590	442.976	17.25	0.3258	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,717.00590	1,633.076	17.25	0.6742	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			419.98640	440.631	17.26	0.3244	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,724.78640	1,640.731	17.26	0.6756	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			679.16960	706.915	16.71	0.4095	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,598.46960	1,519.415	16.71	0.5905	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			676.27050	703.795	16.72	0.4081	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,605.57050	1,526.295	16.72	0.5919	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			682.08100	710.048	16.71	0.4108	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,591.38100	1,512.548	16.71	0.5892	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			865.08910	896.988	16.49	0.4415	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,684.98910	1,608.588	16.49	0.5585	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			861.95280	893.650	16.49	0.4403	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,691.85280	1,615.250	16.49	0.5597	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			868.32210	900.338	16.48	0.4427	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,678.22210	1,601.938	16.48	0.5573	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			967.08440	1,001.062	16.32	0.4453	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,864.48440	1,789.462	16.32	0.5547	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			973.50990	1,007.714	16.31	0.4475	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,850.90990	1,776.114	16.31	0.5525	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			970.29200	1,004.383	16.32	0.4464	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,857.69200	1,782.783	16.32	0.5536	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>106,406,315.20</b>	<b>6,436</b>	<b>238,419</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11016		0.11014			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11224		0.11223			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11435		0.11433			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12364		0.12364			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>0.00</b>	<b>0</b>	<b>8,261</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			15.67100	14.529	19.73	0.0585	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,001.37100	998.429	19.73	0.9415	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			1.64180	1.543	24.27	0.0067	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,987.34180	1,985.443	24.27	0.9933	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			204.64170	203.540	16.36	0.5220	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			190.34170	187.440	16.36	0.4780	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			86.36390	81.452	21.42	0.1261	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,863.76390	1,857.052	21.42	0.8739	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			33.82280	26.154	22.30	0.0466	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,811.22280	2,801.754	22.30	0.9534	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			217.01920	212.106	19.33	0.2901	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			994.41920	987.706	19.33	0.7099	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			230.80970	223.345	20.76	0.2304	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,797.60970	1,788.045	20.76	0.7696	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			151.93010	142.116	23.47	0.1467	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,718.73010	2,706.816	23.47	0.8533	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			427.63280	422.353	18.88	0.3951	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			994.43280	987.053	18.88	0.6049	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			882.40640	893.823	19.19	0.4028	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			889.62080	895.406	20.52	0.4619	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,525.32080	1,530.906	20.52	0.5381	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			645.11310	645.535	21.72	0.3538	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,280.81310	2,281.035	21.72	0.6462	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,246.70640	1,258.323	19.19	0.5972	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
€ / R	On	28/02/2018	Foreign Exchange Future			14.52310		14.48360			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.56970		14.53020			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.58220		14.54250			0.0000	52,933,386.00	3,630	111,968
€ / R	On	29/03/2018	Foreign Exchange Future			14.61400		14.57430			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.65570		14.61590			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.71580		14.67570			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.86520		14.82500			0.0000	29,730,400.00	2,000	21,344
€ / R	On	17/09/2018	Foreign Exchange Future			15.15060		15.10990			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.43110		15.38860			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.72640		15.68210			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			15.98950		15.94670			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>82,663,786.00</b>	<b>5,630</b>	<b>183,313</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,926.57520	1,887.030	26.14	0.9991	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.17520	0.130	26.14	0.0009	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	15/03/2018	Foreign Exchange Option	17.01	Put			2,481.13130	2,441.517	23.43	0.9954	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			1.33130	1.217	23.43	0.0046	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,545.71210	1,584.724	18.37	0.9899	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.21210	2.524	18.37	0.0101	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			195.57500	202.715	13.96	0.4804	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			273.07500	240.515	13.96	0.5196	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			39.28120	32.779	13.19	0.1244	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			581.78120	614.979	13.19	0.8756	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,459.22760	2,419.400	22.08	0.9942	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			1.72760	1.600	22.08	0.0058	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			4.68280	4.457	19.82	0.0161	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,852.18280	1,812.257	19.82	0.9839	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			79.14890	79.640	15.30	0.2303	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			586.64890	547.440	15.30	0.7697	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			121.73170	124.359	14.68	0.3314	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			429.23170	392.159	14.68	0.6686	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			70.94730	71.100	15.46	0.2093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			628.44730	588.900	15.46	0.7907	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,961.36240	1,921.456	20.23	0.9867	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			3.86240	3.656	20.23	0.0133	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			119.17900	121.665	14.71	0.3257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			436.67900	399.466	14.71	0.6743	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			116.67520	119.025	14.74	0.3201	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			444.17520	406.825	14.74	0.6799	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,638.45130	2,598.473	20.96	0.9922	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			2.75130	2.473	20.96	0.0078	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			205.96130	209.316	14.33	0.3926	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			480.06130	443.616	14.33	0.6074	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			744.60800	705.831	14.97	0.6933	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			180.30800	181.630	14.97	0.3067	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			925.75290	887.675	15.00	0.6700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			946.26620	971.129	12.49	0.8078	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			131.26620	115.929	12.49	0.1922	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			258.44320	260.510	15.02	0.3275	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			933.44320	895.310	15.02	0.6725	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			205.71170	184.263	12.80	0.2686	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			164.76130	164.958	15.96	0.2220	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,339.76130	1,299.758	15.96	0.7780	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			256.15790	258.168	15.04	0.3250	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			941.15790	902.968	15.04	0.6750	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			260.75290	262.875	15.00	0.3300	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			120.93130	106.861	12.46	0.1808	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			109.96190	109.300	16.67	0.1550	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,724.96190	1,684.100	16.67	0.8450	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,842.20310	1,881.140	13.28	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			17.20310	15.940	13.28	0.0349	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	14.25	Call			780.71170	799.463	12.80	0.7314	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			73.82370	65.806	12.26	0.1243	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			323.03150	326.780	14.51	0.3942	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			748.03150	711.580	14.51	0.6058	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,806.50930	6,766.303	23.13	0.9973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.50930	1.503	23.13	0.0027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			975.93130	1,002.061	12.46	0.8192	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,730.14260	5,689.962	23.13	0.9917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			5.14260	5.162	23.13	0.0083	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,806.01430	3,765.319	20.60	0.9685	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			21.01430	20.519	20.60	0.0315	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,148.82370	1,181.006	12.26	0.8757	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,106.16060	1,126.541	12.76	0.7527	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			246.26060	225.941	12.76	0.2473	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			366.36740	367.628	15.18	0.3382	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,482.58300	4,433.947	17.65	0.9675	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,192.82860	2,150.670	16.73	0.8164	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.62330	2.800	17.61	0.0046	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			185.02810	183.598	16.71	0.1857	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,175.12810	2,132.998	16.71	0.8143	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			402.41510	404.521	14.95	0.3661	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,142.51510	1,103.921	14.95	0.6339	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,256.46740	1,217.029	15.18	0.6618	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,524.72330	6,482.200	17.61	0.9954	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			32.48300	24.547	17.65	0.0325	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			183.87440	182.430	16.72	0.1846	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,183.97440	2,141.830	16.72	0.8154	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			182.72860	181.270	16.73	0.1836	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			232.12900	229.508	17.07	0.1886	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,733.52900	2,688.408	17.07	0.8114	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			231.06130	228.449	17.09	0.1878	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,742.46130	2,697.349	17.09	0.8122	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			233.20260	230.573	17.06	0.1894	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,724.60260	2,679.473	17.06	0.8106	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			771.72230	777.527	14.70	0.4640	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,219.62230	1,181.127	14.70	0.5360	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			768.45640	774.191	14.71	0.4624	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,226.35640	1,187.791	14.71	0.5376	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			765.21180	770.865	14.72	0.4609	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,233.11180	1,194.465	14.72	0.5391	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,690.84720	1,650.015	15.52	0.5829	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			774.85120	776.757	15.53	0.4159	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,698.15120	1,657.257	15.53	0.5841	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			772.15910	774.009	15.54	0.4147	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,705.45910	1,664.509	15.54	0.5853	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			777.54720	779.515	15.52	0.4171	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 Option</b>												<b>0.00</b>	<b>0</b>	<b>624,066</b>
<b>Total € / R</b>												<b>82,663,786.00</b>	<b>5,630</b>	<b>807,379</b>
AUS / R	On	28/02/2018	Foreign Exchange Future			9.27910		9.24610			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.29950		9.26630			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.30490		9.27170			0.0000	8,979,228.50	965	10,798
AUS / R	On	18/06/2018	Foreign Exchange Future			9.42400		9.39090			0.0000	0.00	0	5,549
AUS / R	On	17/09/2018	Foreign Exchange Future			9.54190		9.50910			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.65520		9.62210			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			9.88990		9.85840			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>8,979,228.50</b>	<b>965</b>	<b>27,609</b>
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,304.01940	1,270.991	27.55	0.9991	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.11940	0.091	27.55	0.0009	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			471.39760	438.687	14.36	0.8866	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			17.69760	18.187	14.36	0.1134	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			726.34140	693.169	15.64	0.9504	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			7.73830	7.757	15.70	0.0478	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			736.03830	702.857	15.70	0.9522	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			7.44740	7.458	15.75	0.0461	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			745.74740	712.558	15.75	0.9539	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			8.04140	8.070	15.64	0.0496	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			41.58290	42.533	15.02	0.1128	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,140.68290	1,108.533	15.02	0.8872	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			40.77190	41.691	15.04	0.1109	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,149.87190	1,117.691	15.04	0.8891	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			39.97580	40.864	15.05	0.1090	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,159.07580	1,126.864	15.05	0.8910	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,667.95590	1,635.566	15.73	0.8899	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			56.41210	56.809	15.75	0.1089	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,677.31210	1,644.909	15.75	0.8911	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			57.70760	58.131	15.71	0.1112	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,658.60760	1,626.231	15.71	0.8888	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			57.05590	57.466	15.73	0.1101	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			84.89600	85.564	16.02	0.1301	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,942.79600	1,910.364	16.02	0.8699	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			84.15590	84.805	16.03	0.1291	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,952.05590	1,919.605	16.03	0.8709	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			85.64330	86.327	16.01	0.1312	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,933.54330	1,901.127	16.01	0.8688	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			269.93110	273.314	14.57	0.2880	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,421.53110	1,393.414	14.57	0.7120	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			268.08100	271.431	14.58	0.2863	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,429.68100	1,401.531	14.58	0.7137	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			271.79880	275.211	14.56	0.2896	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,413.39880	1,385.311	14.56	0.7104	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>8,979,228.50</b>	<b>965</b>	<b>27,609</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.34980		9.32350			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.48190		9.45550			0.0000	0.00	0	300
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>900</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			10.35670	10.423	17.04	0.0573	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			756.85670	730.623	17.04	0.9427	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			9.98430	10.043	17.09	0.0554	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			766.48430	740.243	17.09	0.9446	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			10.74320	10.816	16.99	0.0593	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			747.24320	721.016	16.99	0.9407	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			37.52190	38.273	16.96	0.0932	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,402.02190	1,376.373	16.96	0.9068	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			36.94300	37.679	16.98	0.0919	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,411.44300	1,385.779	16.98	0.9081	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			38.11030	38.878	16.94	0.0946	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,392.61030	1,366.978	16.94	0.9054	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>900</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.64700		12.61930			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.90580		12.87700			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.16720		13.13710			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.21340		14.18000			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			5.82090	6.101	20.50	0.0235	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,536.52090	1,509.101	20.50	0.9765	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			5.71090	5.984	20.55	0.0231	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,546.41090	1,518.984	20.55	0.9769	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			5.93320	6.221	20.46	0.0240	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,526.63320	1,499.221	20.46	0.9760	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			65.02810	68.063	16.85	0.1171	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,718.02810	1,692.263	16.85	0.8829	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			64.27140	67.315	16.86	0.1160	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,727.27140	1,701.515	16.86	0.8840	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			63.52230	66.576	16.88	0.1148	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,736.52230	1,710.776	16.88	0.8852	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			136.73270	135.760	16.78	0.1626	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,039.63270	2,008.560	16.78	0.8374	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			135.75170	134.764	16.79	0.1615	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,048.65170	2,017.564	16.79	0.8385	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			137.71920	136.762	16.77	0.1637	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,030.61920	1,999.562	16.77	0.8363	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			757.84260	764.894	15.11	0.4539	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,297.84260	1,271.494	15.11	0.5461	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			754.89640	761.896	15.13	0.4525	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,304.89640	1,278.496	15.13	0.5475	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			751.96420	758.918	15.14	0.4510	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,311.96420	1,285.518	15.14	0.5490	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.85810		1.85700			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.87140		1.87070			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88480		1.88410			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92390		1.92340			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			81.52530	76.733	15.25	0.1856	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			811.52530	795.733	15.25	0.8144	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			67.62710	63.122	15.45	0.1573	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			897.62710	882.122	15.45	0.8427	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			98.03410	93.013	15.06	0.2179	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			728.03410	712.013	15.06	0.7821	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			191.30760	184.959	15.58	0.2065	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,684.30760	1,670.959	15.58	0.7935	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			177.25890	171.124	15.70	0.1931	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,770.25890	1,757.124	15.70	0.8069	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			206.50250	199.945	15.45	0.2208	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,599.50250	1,585.945	15.45	0.7792	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,681.77180	2,667.064	16.46	0.8211	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			212.01500	204.417	16.57	0.1710	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,771.01500	2,756.417	16.57	0.8290	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			201.84620	194.359	16.67	0.1634	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,860.84620	2,846.359	16.67	0.8366	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			222.77180	215.064	16.46	0.1789	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,082.80120	1,074.996	15.00	0.4676	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,648.80120	1,635.996	15.00	0.5324	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,048.17350	1,040.291	15.06	0.4564	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,714.17350	1,701.291	15.06	0.5436	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,118.53330	1,110.815	14.95	0.4790	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,584.53330	1,571.815	14.95	0.5210	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 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			1.97450		1.96890			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01460		2.00890			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05490		2.04860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25520		2.25050			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			19.73710	21.257	22.04	0.0447	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,230.73710	2,176.257	22.04	0.9553	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			24.87510	26.785	21.44	0.0559	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,035.87510	1,981.785	21.44	0.9441	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			22.13650	23.839	21.74	0.0500	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,133.13650	2,078.839	21.74	0.9500	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			184.99130	187.955	17.13	0.1836	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,195.99130	2,141.955	17.13	0.8164	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			172.58710	175.719	17.24	0.1732	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,283.58710	2,229.719	17.24	0.8268	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			161.00680	164.297	17.34	0.1634	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,372.00680	2,318.297	17.34	0.8366	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			237.89860	237.943	17.55	0.1725	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,251.89860	3,188.943	17.55	0.8275	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			226.85830	226.575	17.61	0.1655	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,340.85830	3,277.575	17.61	0.8345	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			216.34660	215.755	17.67	0.1586	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,430.34660	3,366.755	17.67	0.8414	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,122.75990	1,092.265	15.10	0.3685	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,127.51220	2,145.467	14.95	0.6524	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,022.51220	993.467	14.95	0.3476	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,077.50220	2,094.721	15.03	0.6419	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,072.50220	1,042.721	15.03	0.3581	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,027.75990	2,044.265	15.10	0.6315	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			1.50790		1.50120			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.53060		1.52370			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55190		1.54500			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66610		1.65890			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			2.00960	1.990	21.22	0.0071	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	19/03/2018	Foreign Exchange Option	1.74	Put			2,390.00960	2,322.990	21.22	0.9929	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1.74570	1.727	21.62	0.0062	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,489.74570	2,422.727	21.62	0.9938	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			2.32430	2.305	20.83	0.0083	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,290.32430	2,223.305	20.83	0.9917	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			72.29490	73.458	18.46	0.1007	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,435.29490	2,367.458	18.46	0.8993	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			66.79320	67.553	18.60	0.0933	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,529.79320	2,461.553	18.60	0.9067	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			78.30660	79.925	18.32	0.1087	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,341.30660	2,273.925	18.32	0.8913	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			117.48660	119.633	18.15	0.1207	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,067.48660	3,000.633	18.15	0.8793	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			110.57930	112.538	18.24	0.1143	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,160.57930	3,093.538	18.24	0.8857	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			105.08930	106.928	18.38	0.1089	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,255.08930	3,187.928	18.38	0.8911	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			876.59810	893.507	16.76	0.4248	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,887.59810	1,832.507	16.76	0.5752	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			849.68380	865.904	16.85	0.4142	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,960.68380	1,904.904	16.85	0.5858	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			904.50820	922.132	16.67	0.4357	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,815.50820	1,761.132	16.67	0.5643	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			0.11590		0.11530			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11530		0.11480			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11460		0.11440			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11090		0.10960			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			1.51240		1.51170			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53710		1.53660			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56160		1.56090			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63590		1.63410			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.66310		8.63120			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.76820		8.73700			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.87360		8.84250			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
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.50350		9.47390			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			5.70080	5.775	17.52	0.0358	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			824.50080	792.675	17.52	0.9642	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			5.49340	5.558	17.57	0.0346	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			834.29340	802.458	17.57	0.9654	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			5.91660	6.001	17.46	0.0372	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			814.71660	782.901	17.46	0.9628	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			42.90280	43.918	16.29	0.1153	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,145.90280	1,115.718	16.29	0.8847	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			42.10500	43.097	16.30	0.1134	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,155.10500	1,124.897	16.30	0.8866	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			43.71530	44.754	16.27	0.1172	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,136.71530	1,106.554	16.27	0.8828	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			106.64770	108.362	16.02	0.1928	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,194.14770	1,164.762	16.02	0.8072	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			105.39080	107.070	16.03	0.1909	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,202.89080	1,173.470	16.03	0.8091	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			107.92000	109.670	16.00	0.1948	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,185.42000	1,156.070	16.00	0.8052	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			471.83730	478.899	15.04	0.4353	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			917.93730	895.399	15.04	0.5647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			468.81930	475.779	15.05	0.4331	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			924.91930	902.279	15.05	0.5669	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			474.88010	482.040	15.03	0.4375	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			910.98010	888.540	15.03	0.5625	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			1.23550		1.23580			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24450		1.24520			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25210		1.25280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33500		1.33610			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			642.00000	645.000		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			742.00000	745.000		1.0000	0.00	0	0
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			842.00000	845.000		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			748.00000	755.000		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	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			848.00000	855.000		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			648.00000	655.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,172.00000	1,179.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,272.00000	1,279.000		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			1,072.00000	1,079.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			161.00000	150.000		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			61.00000	50.000		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			261.00000	250.000		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			1.40030		1.39830			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40580		1.40370			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41140		1.40930			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			1.23690		1.23940			0.0000	1,445,936.10	1,169	7,284
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24520		1.24770			0.0000	62,260.00	50	100
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25410		1.25670			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,508,196.10</b>	<b>1,219</b>	<b>7,384</b>
<b>Total QUANTO € / \$</b>												<b>1,508,196.10</b>	<b>1,219</b>	<b>7,384</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.07760	0.10960	9.07910			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.90920	0.10960	8.91060			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.74490	0.10960	8.74650			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10960	2,502.37700	2,476.163	16.72	0.6492	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10960	1,011.37700	1,000.163	16.72	0.3508	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10960	2,439.63130	2,413.404	16.72	0.6401	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10960	1,048.63130	1,037.404	16.72	0.3599	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10960	2,566.04090	2,539.850	16.72	0.6583	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10960	975.04090	963.850	16.72	0.3417	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Put	0.10960	1,582.79510	1,573.364	16.37	0.4836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.10960	1,673.79510	1,649.364	16.37	0.5164	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10960	4,820.53120	4,789.000	17.06	0.6334	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10960	2,314.53120	2,297.000	17.06	0.3666	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.10960	3,550.06490	3,519.987	16.96	0.5281	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.10960	3,344.06490	3,327.987	16.96	0.4719	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10960	4,761.15440	4,729.595	17.06	0.6289	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10960	2,355.15440	2,337.595	17.06	0.3711	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10960	4,702.23600	4,670.652	17.06	0.6244	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10960	2,396.23600	2,378.652	17.06	0.3756	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10960	5,219.62470	5,188.933	17.32	0.5696	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10960	3,954.62470	3,939.933	17.32	0.4304	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10960	5,323.89510	5,293.163	17.32	0.5765	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10960	3,858.89510	3,844.163	17.32	0.4235	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10960	5,271.58420	5,240.871	17.32	0.5730	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10960	3,906.58420	3,891.871	17.32	0.4270	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,773.99000		21,721.83000			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			8.94540		8.92880			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.07630		9.06200			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.20520		9.19090			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.90740		9.89550			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			2.59340	2.158	17.85	0.0143	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,033.79340	1,016.758	17.85	0.9857	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			2.51390	2.089	17.91	0.0139	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,043.71390	1,026.689	17.91	0.9861	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			2.67610	2.229	17.79	0.0148	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,023.87610	1,006.829	17.79	0.9852	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			45.63450	45.834	15.47	0.1209	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,083.63450	1,069.534	15.47	0.8791	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			44.70240	44.953	15.49	0.1189	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,092.70240	1,078.653	15.49	0.8811	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			46.58540	46.733	15.46	0.1229	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,074.58540	1,060.433	15.46	0.8771	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			142.88860	141.782	14.73	0.2459	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			951.98860	936.582	14.73	0.7541	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			141.28170	140.168	14.75	0.2435	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			960.38170	944.968	14.75	0.7565	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	17/09/2018	Foreign Exchange Option	9.99	Call			144.51550	143.416	14.70	0.2484	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			943.61550	928.216	14.70	0.7516	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			590.49590	591.454	13.91	0.5110	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			684.99590	674.054	13.91	0.4890	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			586.72360	587.656	13.93	0.5086	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			691.22360	680.256	13.93	0.4914	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			582.97600	583.887	13.94	0.5061	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			697.47600	686.487	13.94	0.4939	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			3.08530		3.09680			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.04310		3.05500			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.00040		3.01230			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.97270		2.98770			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,540</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.41380	0.326	19.25	0.0063	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			423.61380	435.027	19.25	0.9937	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.38230	0.298	19.41	0.0058	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			433.58230	444.998	19.41	0.9942	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.44850	0.358	19.08	0.0070	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			413.64850	425.058	19.08	0.9930	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.81480	2.984	16.58	0.0280	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			607.81480	619.884	16.58	0.9720	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.78420	2.925	16.73	0.0273	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			617.78420	629.825	16.73	0.9727	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.84710	3.046	16.43	0.0287	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			597.84710	609.946	16.43	0.9713	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			27.07260	25.020	14.09	0.1566	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			374.77260	384.620	14.09	0.8434	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			25.91860	23.931	14.13	0.1508	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			383.61860	393.531	14.13	0.8492	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			28.27710	26.157	14.05	0.1627	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			365.97710	375.757	14.05	0.8373	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			54.10380	51.937	15.62	0.1919	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			596.40380	609.237	15.62	0.8081	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			52.90300	50.796	15.65	0.1883	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			605.20300	618.096	15.65	0.8117	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			55.33330	53.108	15.59	0.1957	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			587.63330	600.408	15.59	0.8043	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>4,540</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 19/03/2018 Foreign Exchange Future			1.17880		1.17310			0.0000	0.00	0	0
ZMW / R On 18/06/2018 Foreign Exchange Future			1.16230		1.15680			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.14430		1.13890			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>792 315 807.30</b>	<b>64,462</b>	<b>1,722,315</b>
<b>Total Options</b>									<b>17 740 320.10</b>	<b>32,000</b>	<b>4,030,614</b>
<b>Grand Total:</b>									<b>810,056,127.40</b>	<b>96,462</b>	<b>5,752,929</b>