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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/03/2018 Foreign Exchange Future			11.85500		11.78010			0.0000	46,957,655.00	3,961	0
\$ / R On 19/03/2018 Foreign Exchange Future			11.82790		11.78370			0.0000	1,374,319,184.70	116,193	573,377
\$ / R On 22/03/2018 Foreign Exchange Future			11.82740		11.78680			0.0000	0.00	0	30,000
\$ / R On 26/03/2018 Foreign Exchange Future			11.83360		11.86590			0.0000	160,865,958.40	13,594	6,797
\$ / R On 28/03/2018 Foreign Exchange Future			11.83690		11.79480			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.83870		11.79670			0.0000	0.00	0	1,709
\$ / R On 06/04/2018 Foreign Exchange Future			11.85280		11.81190			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.87040		11.83090			0.0000	0.00	0	54
\$ / R On 17/04/2018 Foreign Exchange Future			11.87210		11.90350			0.0000	11,931,460.50	1,005	1,005
\$ / R On 24/04/2018 Foreign Exchange Future			11.88380		11.84370			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.88540		11.84530			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.89360		11.85320			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.89680		11.85640			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.90500		11.86440			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.90820		11.86750			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.91150		11.87070			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.91640		11.87550			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.91800		11.87710			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.92290		11.88170			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.94280		11.90150			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.96990		11.92900			0.0000	566,583,246.60	47,334	646,762

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			11.98680		11.94570			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			11.99150		11.95030			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.99760		11.95640			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.01920		11.97770			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.02530		11.98380			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.02690		11.98530			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.03000		12.06550			0.0000	16,180,350.00	1,345	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.03610		11.99450			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.04690		12.00520			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.05620		12.01430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.08390		12.04170			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.11010		12.06760			0.0000	139,375,140.90	11,509	50,062
\$ / R	On	28/09/2018	Foreign Exchange Future			12.12670		12.08420			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.16750		12.12490			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.17350		12.13090			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.17650		12.13390			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.18400		12.14140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.19610		12.15350			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.20060		12.15800			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.22170		12.17910			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.23830		12.19560			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.24290		12.20020			0.0000	0.00	0	18,553
\$ / R	On	31/12/2018	Foreign Exchange Future			12.26840		12.22550			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.33420		12.29080			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.38360		12.33990			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.52000		12.47730			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.80210		12.76150			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.10600		13.06470			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.18900		13.14640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.27570		13.23170			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>2,316,212,996.10</b>	<b>194,941</b>	<b>1,494,524</b>
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,549.90000	2,475.000	12.50	1.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.00000	0.000	12.50	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00020	0.000	77.55	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,716.30020	5,672.100	77.55	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00020	0.000	77.55	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,726.30020	5,682.100	77.55	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00020	0.000	77.55	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			2.70480	1.368	15.13	0.0198	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			137.48970	172.135	13.20	0.8364	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			23.78970	14.235	13.20	0.1636	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			0.26730	0.349	21.42	0.0043	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			52.50840	74.452	12.05	0.5767	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			68.80840	46.552	12.05	0.4233	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			129.70340	163.600	13.11	0.8222	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	11.68	Put			26.00340	15.700	13.11	0.1778	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			336.40480	379.268	15.13	0.9802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			102.44970	69.140	11.61	0.5586	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			196.10690	234.893	13.81	0.9119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			12.40690	6.993	13.81	0.0881	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			100.40130	130.890	12.76	0.7558	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			36.70130	22.990	12.76	0.2442	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			766.56730	722.449	21.42	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			4.56430	2.386	14.69	0.0332	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			2.77460	3.308	16.79	0.0397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			419.07460	375.408	16.79	0.9603	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			12.44810	15.605	13.68	0.1728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			218.74810	177.705	13.68	0.8272	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			36.14970	47.040	11.61	0.4414	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			0.01810	0.025	25.20	0.0003	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00930	0.007	77.55	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,606.30930	4,562.107	77.55	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			686.78100	642.727	20.67	0.9925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			0.48100	0.627	20.67	0.0075	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			288.26430	330.286	14.69	0.9668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			916.39260	872.222	22.84	0.9985	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,566.31100	1,522.112	31.44	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.01100	0.012	31.44	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			13.42490	16.880	13.53	0.1855	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			209.72490	168.980	13.53	0.8145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,166.31810	1,122.125	25.20	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.02990	0.025	52.15	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,876.31070	1,832.111	36.91	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.01070	0.011	36.91	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			966.36590	922.187	23.31	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			0.06590	0.087	23.31	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			0.09260	0.122	22.84	0.0015	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,736.31070	1,692.111	34.44	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			4.47810	5.410	15.75	0.0641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			350.77810	307.510	15.75	0.9359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			2.00150	2.370	17.53	0.0286	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			468.30150	424.470	17.53	0.9714	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,636.32990	2,592.125	52.15	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.01080	0.011	39.21	0.0001	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.01110	0.012	30.91	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,536.31110	1,492.112	30.91	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.01170	0.012	28.79	0.0001	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,416.31170	1,372.112	28.79	0.9999	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.01070	0.011	34.44	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.01130	0.012	43.27	0.0001	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.01070	0.011	37.97	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	19/03/2018	Foreign Exchange Option	13.72	Put			1,936.31070	1,892.111	37.97	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.01160	0.012	28.97	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,426.31160	1,382.112	28.97	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,006.31080	1,962.111	39.21	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.04950	0.039	56.82	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,916.31070	1,872.111	37.62	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.01070	0.011	37.62	0.0001	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,756.34220	2,712.134	55.26	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.04220	0.034	55.26	0.0002	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,236.31130	2,192.112	43.27	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,056.31090	2,012.112	40.09	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.01110	0.012	42.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,166.31110	2,122.112	42.03	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,336.31170	2,292.112	45.04	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.01170	0.012	45.04	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,816.34950	2,772.139	56.82	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,036.34140	992.155	23.98	0.9993	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.01110	0.012	41.68	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,146.31110	2,102.112	41.68	0.9999	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,466.31710	2,422.115	47.74	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.01710	0.015	47.74	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.01090	0.012	40.09	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.01150	0.012	44.15	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,786.34570	2,742.136	56.04	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.04570	0.036	56.04	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.01100	0.012	40.98	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,106.31100	2,062.112	40.98	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			0.04140	0.055	23.98	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,006.37800	2,962.159	61.74	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.06040	0.047	58.89	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,896.36040	2,852.147	58.89	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.01120	0.012	42.56	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,196.31120	2,152.112	42.56	0.9999	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,286.31150	2,242.112	44.15	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,376.31220	2,332.113	45.74	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,906.38170	3,862.170	77.55	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.08170	0.070	77.55	0.0003	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01530	0.014	46.97	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,436.31530	2,392.114	46.97	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.07800	0.059	61.74	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,706.33670	2,662.130	53.96	0.9998	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,736.33990	2,692.132	54.74	0.9998	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.03990	0.032	54.74	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,786.41660	3,742.201	77.55	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.11660	0.101	77.55	0.0004	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01220	0.013	45.74	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	19/03/2018	Foreign Exchange Option	13.74	Call			0.01080	0.011	38.33	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,966.37130	2,922.154	60.70	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.07130	0.054	60.70	0.0003	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,656.33180	2,612.126	52.67	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.03180	0.026	52.67	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.03670	0.030	53.96	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.09880	0.073	64.59	0.0004	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01140	0.012	43.80	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,266.31140	2,222.112	43.80	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01420	0.013	46.45	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,416.31420	2,372.113	46.45	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,956.31080	1,912.111	38.33	0.9999	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.10930	0.081	65.89	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.01930	0.026	25.11	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,156.31930	1,112.126	25.11	0.9997	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.03780	0.030	54.22	0.0002	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,716.33780	2,672.130	54.22	0.9998	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,116.39880	3,072.173	64.59	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,436.31160	1,392.112	29.15	0.9999	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			0.23130	0.303	21.61	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			786.53130	742.403	21.61	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			1.02240	1.202	19.15	0.0144	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			577.32240	533.302	19.15	0.9856	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,166.40930	3,122.180	65.89	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.12060	0.088	67.18	0.0004	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,666.33270	2,622.127	52.93	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.03270	0.027	52.93	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,976.31080	1,932.111	38.68	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.01080	0.011	38.68	0.0001	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.01160	0.012	29.15	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.19160	0.136	73.92	0.0006	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,216.31130	2,172.112	42.92	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01130	0.012	42.92	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.01070	0.011	35.86	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,816.31070	1,772.111	35.86	0.9999	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,216.42060	3,172.188	67.18	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.01940	0.016	77.55	0.0001	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			0.81270	0.956	19.74	0.0114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			617.11270	573.056	19.74	0.9886	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,076.39080	3,032.168	63.55	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.09080	0.068	63.55	0.0003	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,476.49160	3,432.236	73.92	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,126.31110	2,082.112	41.33	0.9999	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01320	0.013	46.09	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,396.31320	2,352.113	46.09	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,716.31080	1,672.111	34.09	0.9999	0.00	0	17,750

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	13.50	Call			0.01080	0.011	34.09	0.0001	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,376.31940	4,332.116	77.55	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.03190	0.026	77.55	0.0001	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,716.44320	3,672.224	77.55	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.14320	0.124	77.55	0.0005	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.01090	0.012	32.32	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,616.31090	1,572.112	32.32	0.9999	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.01110	0.012	41.33	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,286.31260	1,242.114	26.50	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			0.38530	0.503	20.95	0.0061	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			716.68530	672.603	20.95	0.9939	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			11.54500	14.430	13.83	0.1610	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			227.84500	186.530	13.83	0.8390	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,216.33190	4,172.126	77.55	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.10080	0.075	64.85	0.0004	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,326.44800	3,282.207	70.03	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.14800	0.107	70.03	0.0005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.01140	0.012	29.68	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,466.31140	1,422.112	29.68	0.9999	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			0.01260	0.014	26.50	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.01120	0.012	30.56	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			0.01340	0.018	25.68	0.0002	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,216.31340	1,172.118	25.68	0.9998	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,966.36830	3,922.158	77.55	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.06830	0.058	77.55	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,126.40080	3,082.175	64.85	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,706.30020	5,662.100	77.55	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,676.46090	3,632.240	77.55	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.16090	0.140	77.55	0.0006	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.01100	0.012	31.97	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,596.31100	1,552.112	31.97	0.9999	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,516.31120	1,472.112	30.56	0.9999	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			235.62860	201.144	13.62	0.7760	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			22.42860	28.544	13.62	0.2240	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			132.99870	105.349	12.57	0.5784	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			49.79870	62.749	12.57	0.4216	0.00	0	15,000
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Put			0.00000	115.201	12.37	0.5371	0.00	0	0
\$ / R	On	26/03/2018	Foreign Exchange Option	11.86	Call			0.00000	88.801	12.37	0.4629	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			83.64110	66.736	13.07	0.3392	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			158.44110	183.636	13.07	0.6608	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			63.56900	49.822	13.31	0.2703	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			198.36900	226.722	13.31	0.7297	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			146.39820	118.661	12.56	0.5139	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			91.19820	105.561	12.56	0.4861	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,204.10090	1,162.127	18.86	0.9940	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.80090	0.827	18.86	0.0060	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			140.04700	163.174	12.99	0.6083	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			103.34700	84.474	12.99	0.3917	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			162.69930	134.204	12.73	0.5372	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			89.39930	102.904	12.73	0.4628	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			157.87730	182.625	13.09	0.6452	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			91.17730	73.926	13.09	0.3548	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			138.32050	113.488	12.74	0.4833	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			105.02050	122.188	12.74	0.5167	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,803.35730	2,761.350	30.76	0.9997	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.05730	0.050	30.76	0.0003	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			67.06640	54.315	12.57	0.2463	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			268.96640	297.115	12.57	0.7537	0.00	0	120,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			269.55340	237.065	13.04	0.6442	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			81.45340	89.865	13.04	0.3558	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			307.07280	272.968	13.23	0.6886	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			68.97280	75.769	13.23	0.3114	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			444.68930	409.041	13.62	0.7515	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			65.58930	69.441	13.62	0.2485	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			0.00000	193.011	12.54	0.5173	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			0.00000	165.111	12.54	0.4827	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,446.91890	2,406.713	19.44	0.9977	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.61890	0.513	19.44	0.0023	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,155.53640	3,115.332	24.47	0.9974	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.83640	0.732	24.47	0.0026	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,965.07210	3,924.983	27.76	0.9987	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.37210	0.383	27.76	0.0013	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,949.18520	1,908.853	17.73	0.9901	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			2.38520	2.453	17.73	0.0099	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,807.42990	3,767.048	26.53	0.9980	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.62990	0.648	26.53	0.0020	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,377.88450	3,337.374	25.06	0.9969	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.08450	0.974	25.06	0.0031	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			375.59200	343.678	13.28	0.6336	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			128.79200	137.278	13.28	0.3664	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			294.58270	316.349	12.28	0.6548	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			141.38270	122.749	12.28	0.3452	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			190.90450	169.134	12.49	0.4196	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			247.30450	265.934	12.49	0.5804	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			701.78620	664.374	14.63	0.8175	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			58.18620	61.174	14.63	0.1825	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			431.99640	460.184	12.00	0.7886	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			75.59640	63.384	12.00	0.2114	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			314.06630	285.369	12.92	0.5544	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			178.46630	190.369	12.92	0.4456	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			3.52650	3.733	17.42	0.0135	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,996.02650	1,955.533	17.42	0.9865	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,763.40170	3,722.729	24.83	0.9972	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.90170	0.929	24.83	0.0028	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			916.30040	877.493	15.21	0.8674	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			43.80040	45.693	15.21	0.1326	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,530.98570	2,489.998	18.60	0.9945	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			1.68570	1.498	18.60	0.0055	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,885.29630	3,844.412	24.06	0.9976	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.79630	0.812	24.06	0.0024	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,626.14020	2,585.278	18.91	0.9941	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			1.64020	1.678	18.91	0.0059	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			49.76420	52.056	15.17	0.1426	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			924.26420	885.656	15.17	0.8574	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,424.73300	2,383.872	17.79	0.9932	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1.83300	1.872	17.79	0.0068	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			463.94530	431.652	13.59	0.6528	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			141.04530	149.651	13.59	0.3472	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			989.82030	1,029.217	12.91	0.9571	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			12.72030	11.217	12.91	0.0429	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			341.37380	363.206	12.39	0.6517	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			164.27380	145.206	12.39	0.3483	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			329.21360	301.079	13.05	0.5361	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			210.91360	223.979	13.05	0.4639	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,909.49490	1,868.948	16.80	0.9667	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			10.99490	11.748	16.80	0.0333	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,989.59930	3,948.508	22.65	0.9965	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.09930	1.308	22.65	0.0035	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,531.11980	3,489.773	22.11	0.9933	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.61980	2.574	22.11	0.0067	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			70.66030	74.014	15.87	0.1523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,191.66030	1,154.114	15.87	0.8477	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,451.48090	4,410.583	20.24	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.48090	0.483	20.24	0.0014	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			75.52810	79.140	15.75	0.1617	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,146.52810	1,109.240	15.75	0.8383	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,185.06500	3,144.305	19.43	0.9893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			4.06500	4.205	19.43	0.0107	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			29.66050	31.136	16.89	0.0705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,740.66050	1,701.236	16.89	0.9295	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,214.92640	3,174.158	19.49	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			3.92640	4.058	19.49	0.0103	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			148.81720	156.441	14.52	0.2918	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			719.81720	686.541	14.52	0.7082	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			957.36580	995.787	11.89	0.9227	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.36580	25.887	11.89	0.0773	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			27.11270	28.476	16.99	0.0650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,798.11270	1,758.575	16.99	0.9350	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			291.11380	307.087	13.20	0.4986	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			362.11380	337.187	13.20	0.5014	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			79.68030	83.514	15.65	0.1696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,110.68030	1,073.614	15.65	0.8304	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			559.90440	588.154	12.38	0.7471	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			130.90440	118.254	12.38	0.2529	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			105.85500	111.090	15.14	0.2180	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			926.85500	891.190	15.14	0.7820	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,573.62830	3,532.783	20.15	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.62830	2.683	20.15	0.0069	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,787.57320	2,746.985	18.69	0.9827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			6.57320	6.885	18.69	0.0173	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			49.42880	51.774	16.35	0.1110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,420.42880	1,381.874	16.35	0.8890	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,886.81110	2,846.169	18.88	0.9847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			5.81110	6.069	18.88	0.0153	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			60.08200	62.896	16.14	0.1316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,301.08200	1,262.996	16.14	0.8684	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			170.20160	179.144	14.25	0.3267	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			641.20160	609.244	14.25	0.6733	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,591.35980	4,550.461	20.24	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.35980	0.361	20.24	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,561.38300	4,520.484	20.24	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.38300	0.384	20.24	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			55.73920	58.362	16.22	0.1233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,346.73920	1,308.462	16.22	0.8767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,603.54500	3,562.695	20.21	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.54500	2.595	20.21	0.0067	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			38.86140	40.743	16.61	0.0897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,569.86140	1,530.843	16.61	0.9103	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,231.75320	4,190.860	20.24	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.75320	0.760	20.24	0.0022	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			37.71120	39.542	16.64	0.0874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,588.71120	1,549.642	16.64	0.9126	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,451.05640	5,410.156	20.24	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05640	0.055	20.24	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			17.35750	18.282	17.47	0.0433	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,088.35750	2,048.382	17.47	0.9567	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,503.83560	3,463.001	20.02	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.83560	2.901	20.02	0.0074	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			22.33210	23.481	17.20	0.0545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,923.33210	1,883.581	17.20	0.9455	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,481.45200	4,440.554	20.24	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.45200	0.454	20.24	0.0013	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			14.98260	15.799	17.63	0.0379	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,185.98260	2,145.899	17.63	0.9621	0.00	0	7,028

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			22.00210	23.137	17.21	0.0538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,933.00210	1,893.237	17.21	0.9462	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,071.12980	5,030.229	20.24	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.12980	0.129	20.24	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,351.07040	5,310.169	20.24	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.07040	0.070	20.24	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			208.28730	219.530	13.86	0.3852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			529.28730	499.630	13.86	0.6148	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			25.16110	26.436	17.07	0.0607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,846.16110	1,806.536	17.07	0.9393	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,281.08210	5,240.181	20.24	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08210	0.081	20.24	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			12.03660	12.717	17.87	0.0309	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,333.03660	2,292.817	17.87	0.9691	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			205.50280	216.579	13.88	0.3811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			536.50280	506.679	13.88	0.6189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			20.12580	21.176	17.31	0.0496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,991.12580	1,951.276	17.31	0.9504	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,721.27400	4,680.374	20.24	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.27400	0.274	20.24	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			23.00690	24.186	17.17	0.0560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,904.00690	1,864.286	17.17	0.9440	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,991.15420	4,950.253	20.24	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.15420	0.153	20.24	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,609.24830	2,568.785	18.36	0.9784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			8.24830	8.685	18.36	0.0216	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			36.59430	38.376	16.67	0.0850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,607.59430	1,568.476	16.67	0.9150	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			23.35240	24.547	17.15	0.0568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,894.35240	1,854.647	17.15	0.9432	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,374.27380	3,333.465	19.78	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.27380	3.365	19.78	0.0086	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			248.03800	261.604	13.52	0.4419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			439.03800	411.704	13.52	0.5581	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,862.57000	3,821.694	20.24	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.57000	1.594	20.24	0.0043	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,294.58280	3,253.793	19.63	0.9906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.58280	3.693	19.63	0.0094	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.46310	3.566	19.69	0.0091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,324.46310	3,283.666	19.69	0.9909	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			194.72720	205.157	13.99	0.3649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			565.72720	535.257	13.99	0.6351	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,075.62390	3,034.900	19.23	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			4.62390	4.801	19.23	0.0122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			452.47690	424.764	13.57	0.5672	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			241.47690	254.664	13.57	0.4328	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			57.43840	60.135	16.19	0.1265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,328.43840	1,290.235	16.19	0.8735	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			785.27170	820.430	12.04	0.8671	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			56.27170	50.530	12.04	0.1329	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			522.10910	492.621	13.83	0.6106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			211.10910	222.521	13.83	0.3894	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,621.00000	8,580.100	20.24	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	20.24	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,466.84970	1,428.138	16.43	0.8961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			45.84970	48.038	16.43	0.1039	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			333.45430	351.712	12.99	0.5484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			304.45430	281.812	12.99	0.4516	0.00	0	7,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			238.25700	251.260	13.59	0.4283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			459.25700	431.360	13.59	0.5717	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			115.20700	103.733	12.31	0.2301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			594.20700	623.633	12.31	0.7699	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			397.71080	419.217	12.79	0.6143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			238.71080	219.317	12.79	0.3857	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			408.38490	430.397	12.76	0.6245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			229.38490	210.497	12.76	0.3755	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			445.73630	418.212	13.54	0.5627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			244.73630	258.112	13.54	0.4373	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			495.26840	521.072	12.54	0.6994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			166.26840	151.172	12.54	0.3006	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			87.66080	78.411	12.16	0.1871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			666.66080	698.311	12.16	0.8129	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02810	0.028	20.24	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,761.02810	5,720.128	20.24	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			0.00000	402.847	12.84	0.5991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			0.00000	232.947	12.84	0.4009	349,420.50	1,500	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			207.00320	189.386	12.69	0.3502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			436.00320	459.286	12.69	0.6498	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02750	0.027	20.24	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,771.02750	5,730.127	20.24	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02690	0.026	20.24	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,781.02690	5,740.126	20.24	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,886.68440	1,846.773	17.22	0.9294	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			32.38440	33.573	17.22	0.0706	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,155.34100	4,114.329	19.58	0.9970	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.04100	1.129	19.58	0.0030	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,676.89920	3,636.009	19.58	0.9930	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.59920	2.809	19.58	0.0070	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,056.99840	2,016.691	17.47	0.9406	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			27.29840	28.191	17.47	0.0594	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			311.31320	325.697	13.51	0.4831	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			424.91320	398.097	13.51	0.5169	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,814.92200	1,775.143	17.07	0.9150	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			41.32200	42.743	17.07	0.0850	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,692.19620	1,652.769	16.85	0.9015	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			48.59620	50.369	16.85	0.0985	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,871.93020	1,831.994	17.13	0.9061	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			49.63020	51.194	17.13	0.0939	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,958.70830	3,917.280	18.42	0.9938	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.50830	2.580	18.42	0.0062	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,240.70030	2,199.998	17.71	0.9341	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			34.50030	35.298	17.71	0.0659	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,739.87030	3,698.482	18.42	0.9912	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.67030	3.782	18.42	0.0088	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			25.70200	26.717	18.13	0.0508	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,491.90200	2,451.417	18.13	0.9492	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,336.43040	2,295.513	17.87	0.9395	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			31.73040	32.413	17.87	0.0605	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			0.00000	409.434	13.54	0.4957	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			0.00000	379.434	13.54	0.5043	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,864.59570	1,824.562	17.03	0.8950	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			59.09570	60.662	17.03	0.1050	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,326.97000	4,285.392	18.13	0.9963	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.47000	1.492	18.13	0.0037	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,828.99320	3,787.467	18.13	0.9917	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.49320	3.567	18.13	0.0083	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.12760	2.142	17.85	0.0052	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			613.57940	582.541	14.12	0.5822	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			298.77940	309.441	14.12	0.4178	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			61.56520	63.061	17.09	0.1060	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,916.36520	1,876.161	17.09	0.8940	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,176.92760	4,135.242	17.85	0.9948	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,634.39910	2,593.610	17.91	0.9469	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			28.69910	29.810	17.91	0.0531	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,846.61310	1,806.309	16.84	0.8646	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			88.31310	90.209	16.84	0.1354	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,531.63770	4,489.114	18.21	0.9936	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			3.33770	3.014	18.21	0.0064	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,015.31370	3,972.572	18.21	0.9871	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			7.01370	6.472	18.21	0.0129	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			240.25950	245.586	15.10	0.3099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,022.65950	985.486	15.10	0.6901	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,144.02450	1,177.430	12.14	0.8755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			76.42450	67.330	12.14	0.1245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,105.34800	3,062.262	18.39	0.9490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			32.94800	32.362	18.39	0.0510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			325.39590	333.816	14.42	0.3988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			757.79590	723.716	14.42	0.6012	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		4,084.39890	4,041.639	19.02	0.9797	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		11.99890	11.739	19.02	0.0203	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,917.13580	3,874.362	19.02	0.9756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		14.73580	14.462	19.02	0.0244	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,985.94480	3,943.176	19.02	0.9774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		13.54480	13.276	19.02	0.0226	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		218.75940	223.318	15.32	0.2858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,111.15940	1,073.218	15.32	0.7142	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,702.37290	1,661.908	16.49	0.8309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		119.97290	122.008	16.49	0.1691	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		111.77870	113.578	16.61	0.1587	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,774.17870	1,733.478	16.61	0.8413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		295.56990	302.938	14.63	0.3688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		837.96990	802.838	14.63	0.6312	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		155.44650	158.553	16.07	0.2122	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,447.84650	1,408.453	16.07	0.7878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		4,025.30530	3,982.540	19.02	0.9783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		12.90530	12.640	19.02	0.0217	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		285.44150	292.459	14.71	0.3583	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		867.84150	832.359	14.71	0.6417	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		171.63500	174.579	15.89	0.2307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,354.03500	1,314.479	15.89	0.7693	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		4,232.38710	4,189.643	19.02	0.9828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		9.98710	9.743	19.02	0.0172	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,956.37520	4,913.720	19.02	0.9926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		3.97520	3.821	19.02	0.0074	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call		504.52850	519.965	13.49	0.5569	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put		436.92850	409.865	13.49	0.4431	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		1,396.47280	1,357.348	15.98	0.7777	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		164.07280	167.448	15.98	0.2223	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		628.30360	647.880	13.10	0.6442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		310.70360	287.780	13.10	0.3558	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call		713.77830	736.038	12.87	0.6965	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put		246.17830	225.938	12.87	0.3035	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		775.56540	799.662	12.71	0.7308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		207.96540	189.562	12.71	0.2692	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call		576.04620	593.913	13.25	0.6090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put		358.44620	333.813	13.25	0.3910	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		41.59190	41.384	18.11	0.0638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,843.99190	2,801.284	18.11	0.9362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		42.32400	42.150	18.09	0.0649	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,824.72400	2,782.050	18.09	0.9351	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call		655.84070	676.299	13.02	0.6617	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put		288.24070	266.200	13.02	0.3383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		41.95620	41.765	18.10	0.0643	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,834.35620	2,791.665	18.10	0.9357	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	28/09/2018	Foreign Exchange Option	13.80	Put		1,833.76690	1,793.239	16.74	0.8389	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		117.96690	119.939	16.74	0.1611	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,723.50910	4,680.786	19.32	0.9870	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		7.70910	7.486	19.32	0.0130	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,180.37320	4,137.589	19.32	0.9767	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		14.57320	14.289	19.32	0.0233	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,454.25310	2,412.756	17.66	0.8837	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		89.15310	90.256	17.66	0.1163	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,992.58730	2,950.960	18.53	0.9162	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		63.48730	64.460	18.53	0.0838	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,822.24210	1,782.940	16.72	0.8096	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		156.14210	159.440	16.72	0.1904	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,899.20630	4,856.592	19.73	0.9803	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		13.10630	13.092	19.73	0.0197	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,358.73970	4,316.222	19.73	0.9678	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		22.63970	22.722	19.73	0.0322	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		154.74980	157.983	16.79	0.1869	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,873.34980	1,833.983	16.79	0.8131	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,686.19060	4,643.635	19.74	0.9746	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		17.59060	17.635	19.74	0.0254	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		416.51030	392.851	13.57	0.3932	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		657.91030	676.851	13.57	0.6068	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,790.06780	2,748.109	18.15	0.8962	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		83.56780	84.209	18.15	0.1038	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		315.40530	295.577	13.27	0.3218	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		803.40530	826.177	13.27	0.6782	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,409.17190	1,446.300	12.71	0.8837	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		81.17190	75.700	12.71	0.1163	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,327.61860	1,290.916	15.87	0.7092	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		265.61860	271.517	15.87	0.2908	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,812.61240	1,774.564	16.68	0.7859	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		191.71240	196.263	16.68	0.2141	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		5,147.07270	5,104.688	19.79	0.9773	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		16.17270	16.388	19.79	0.0227	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,548.95720	4,506.804	19.79	0.9629	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		28.05720	28.504	19.79	0.0371	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,680.88210	1,644.945	16.50	0.7571	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		226.48210	233.245	16.50	0.2429	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,564.29650	3,521.422	19.39	0.9198	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		69.89650	69.721	19.39	0.0802	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,309.63490	1,274.829	15.80	0.6849	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		309.83490	317.729	15.80	0.3151	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		791.02340	761.970	14.63	0.5401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		491.22340	504.870	14.63	0.4599	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		96.13030	97.093	18.41	0.1099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,975.93030	2,934.193	18.41	0.8901	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,808.30140	1,771.652	16.69	0.7751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			208.50140	214.552	16.69	0.2249	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			361.53770	370.999	15.38	0.3592	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,121.33770	1,088.099	15.38	0.6408	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,152.07220	1,118.558	15.45	0.6485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			352.27220	361.458	15.45	0.3515	1,084,374.00	3,000	3,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,795.69660	2,754.419	18.10	0.8789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			105.89660	107.319	18.10	0.1211	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			95.65120	96.591	18.43	0.1094	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,985.45120	2,943.691	18.43	0.8906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			877.20880	901.913	13.30	0.6900	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			317.00880	299.013	13.30	0.3100	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			96.61280	97.598	18.39	0.1105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,966.41280	2,924.698	18.39	0.8895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,060.67780	5,018.670	19.83	0.9717	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			20.87780	21.570	19.83	0.0283	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,811.86300	3,771.169	19.83	0.9270	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			62.06300	64.069	19.83	0.0730	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,804.11250	1,766.828	16.64	0.7635	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			229.61250	235.228	16.64	0.2365	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,374.03800	5,331.411	19.77	0.9744	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			19.53800	19.811	19.77	0.0256	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,737.99070	4,695.636	19.77	0.9587	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			33.49070	34.036	19.77	0.0413	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,951.06210	2,910.202	18.20	0.8584	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			141.86210	144.402	18.20	0.1416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			969.65500	994.543	13.69	0.6628	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			429.75500	410.943	13.69	0.3372	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			154.04510	155.561	18.39	0.1437	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,144.14510	3,101.961	18.39	0.8563	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			155.29510	156.864	18.36	0.1448	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,125.39510	3,083.264	18.36	0.8552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			284.68530	291.895	16.80	0.2533	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,994.78530	1,958.295	16.80	0.7467	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			154.66830	156.211	18.37	0.1443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,134.76830	3,092.611	18.37	0.8557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			349.36320	355.607	17.12	0.2674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,232.06320	2,195.607	17.12	0.7326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			347.83340	354.048	17.13	0.2664	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,240.53340	2,204.048	17.13	0.7336	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			346.31160	352.502	17.15	0.2653	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,249.01160	2,212.502	17.15	0.7347	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			375.27410	376.563	18.55	0.2311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,413.77410	3,374.463	18.55	0.7689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,313.06860	7,273.093	19.79	0.9423	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			74.56860	75.193	19.79	0.0577	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			374.40620	375.683	18.57	0.2306	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,422.90620	3,383.583	18.57	0.7694	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			373.54210	374.807	18.58	0.2300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,432.04210	3,392.707	18.58	0.7700	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			659.46400	664.455	17.53	0.3344	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,774.76400	2,738.455	17.53	0.6656	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			663.02500	668.065	17.51	0.3359	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,758.32500	2,722.065	17.51	0.6641	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			661.24130	666.256	17.52	0.3352	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,766.54130	2,730.257	17.52	0.6648	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,909.27690	2,873.432	17.69	0.6648	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			685.67690	692.432	17.69	0.3352	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			753.65870	762.347	17.64	0.3526	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,861.95870	2,826.647	17.64	0.6474	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			751.79060	760.443	17.65	0.3519	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,870.09060	2,834.743	17.65	0.6481	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			749.92870	758.553	17.65	0.3511	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,878.22870	2,842.853	17.65	0.6489	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,433,794.50</b>	<b>4,500</b>	<b>3,900,688</b>
<b>Total \$ / R</b>												<b>2,317,646,790.60</b>	<b>199,441</b>	<b>5,395,212</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.82790		11.78370			0.0000	177,418.50	15	315
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.96990		11.92900			0.0000	0.00	0	428
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.11010		12.06760			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.24290		12.20020			0.0000	0.00	0	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.52000		12.47730			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>177,418.50</b>	<b>15</b>	<b>822</b>
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.07480	1.142	37.97	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			193,631.07480	189,211.142	37.97	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1.07580	1.143	38.15	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			194,631.07580	190,211.143	38.15	0.9999	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1.07400	1.141	37.80	0.0001	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			192,631.07400	188,211.141	37.80	0.9999	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,925.03720	2,026.117	17.36	0.0476	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			202,025.03720	198,036.117	17.36	0.9524	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,896.72090	1,996.508	17.37	0.0470	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			202,996.72090	199,006.508	17.37	0.9530	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,953.73190	2,056.121	17.34	0.0483	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			201,053.73190	197,066.121	17.34	0.9517	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			8,753.12650	8,869.701	17.02	0.1273	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			202,993.12650	198,859.701	17.02	0.8727	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			8,677.85450	8,792.466	17.03	0.1263	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			203,917.85450	199,782.466	17.03	0.8737	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			8,829.11430	8,947.677	17.00	0.1284	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		14.00	Put			202,069.11430	197,937.677	17.00	0.8716	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			309,995.43840	305,795.361	18.62	0.8969	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			9,103.95870	9,177.955	18.59	0.1041	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			308,083.95870	303,887.955	18.59	0.8959	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			9,059.54670	9,131.498	18.61	0.1036	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			309,039.54670	304,841.498	18.61	0.8964	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			9,015.43840	9,085.362	18.62	0.1031	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			34,783.33650	35,408.487	17.13	0.2664	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			224,053.33650	220,408.487	17.13	0.7336	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			34,631.15910	35,253.390	17.15	0.2654	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			224,901.15910	221,253.391	17.15	0.7346	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			34,936.31860	35,564.406	17.12	0.2674	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			223,206.31860	219,564.406	17.12	0.7326	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>177,418.50</b>	<b>15</b>	<b>822</b>
£ / R	On 15/03/2018	Foreign Exchange Future				16.54800		16.44630			0.0000	628,824.00	38	0
£ / R	On 19/03/2018	Foreign Exchange Future				16.53070		16.45230			0.0000	290,163,377.10	17,553	22,702
£ / R	On 30/04/2018	Foreign Exchange Future				16.65970		16.58750			0.0000	0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future				16.79850		16.72500			0.0000	259,335,243.00	15,438	185,805
£ / R	On 17/09/2018	Foreign Exchange Future				17.06370		16.98760			0.0000	0.00	0	13,662
£ / R	On 14/12/2018	Foreign Exchange Future				17.31940		17.24130			0.0000	0.00	0	923
£ / R	On 18/03/2019	Foreign Exchange Future				17.59560		17.51680			0.0000	0.00	0	951
£ / R	On 14/06/2019	Foreign Exchange Future				17.85850		17.78170			0.0000	439,390,534.00	24,604	3,115
<b>Total £ / R Future</b>												<b>989,517,978.10</b>	<b>57,633</b>	<b>227,167</b>
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			2,603.70800	2,502.000	26.88	1.0000	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Call			0.00800	0.000	26.88	0.0000	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			11.06920	14.345	26.39	0.0715	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			778.76920	703.645	26.39	0.9285	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			10.56090	13.792	26.44	0.0690	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			788.26090	713.092	26.44	0.9310	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			11.59860	14.919	26.35	0.0740	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			769.29860	694.219	26.35	0.9260	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			29.07160	33.251	25.33	0.1486	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			576.77160	502.551	25.33	0.8514	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			3,687.75970	3,609.345	52.85	0.9998	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			0.05970	0.045	52.85	0.0002	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Put			2,547.83230	2,469.421	41.03	0.9994	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Call			0.13230	0.121	41.03	0.0006	0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Put			893.70800	838.345	20.95	0.6611	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Call			251.20800	268.045	20.95	0.3389	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			304.07280	318.967	20.99	0.2965	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			1,469.07280	1,410.467	20.99	0.7035	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			16,525.00000	16,598.500	28.84	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.84	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			301.88060	316.671	21.00	0.2948	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,476.88060	1,418.171	21.00	0.7052	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			299.70300	314.390	21.01	0.2931	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,484.70300	1,425.890	21.01	0.7069	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			402.11120	421.866	20.61	0.3682	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,177.11120	1,123.366	20.61	0.6318	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,722.18550	3,649.559	23.40	0.9415	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			47.18550	48.059	23.40	0.0585	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			507.20080	529.385	20.19	0.3467	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,769.60080	1,715.685	20.19	0.6533	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			504.71000	526.794	20.20	0.3454	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,777.11000	1,723.094	20.20	0.6546	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			509.69900	531.983	20.18	0.3480	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,762.09900	1,708.283	20.18	0.6520	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			795.41970	824.338	19.26	0.4270	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,664.11970	1,614.938	19.26	0.5730	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			792.28710	821.033	19.26	0.4257	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,670.98710	1,621.633	19.26	0.5743	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			789.16610	817.747	19.27	0.4245	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,677.86610	1,628.347	19.27	0.5755	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,004.41100	1,034.591	18.86	0.4563	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,777.61100	1,728.990	18.86	0.5437	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,001.01420	1,031.108	18.87	0.4552	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,784.21420	1,735.508	18.87	0.5448	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			997.62810	1,027.636	18.87	0.4541	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,790.82810	1,742.036	18.87	0.5459	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,134.82200	1,165.212	18.72	0.4612	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,983.12200	1,936.712	18.72	0.5388	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,131.43940	1,161.754	18.72	0.4602	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,989.73940	1,943.254	18.72	0.5398	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,138.20620	1,168.679	18.72	0.4622	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,976.50620	1,930.179	18.72	0.5378	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>989,517,978.10</b>	<b>57,633</b>	<b>230,667</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11165		0.11078			0.0000	0.00	0	1,803
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11370		0.11287			0.0000	0.00	0	6,483
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11582		0.11495			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11789		0.11701			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12521		0.12432			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,286</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			0.56310	0.257	24.91	0.0029	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			922.36310	835.557	24.91	0.9971	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	0.13	Call			0.02060	0.035	41.94	0.0003	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,921.82060	1,835.335	41.94	0.9997	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			111.92850	182.748	15.67	0.8197	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			33.72850	18.048	15.67	0.1803	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			44.94960	47.464	19.26	0.0944	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,757.94960	1,677.164	19.26	0.9056	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			18.28120	19.764	22.45	0.0393	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,731.28120	2,649.464	22.45	0.9607	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			157.78590	166.966	17.11	0.2830	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			870.78590	796.666	17.11	0.7170	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			180.19990	186.912	19.19	0.2193	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,684.79990	1,605.312	19.19	0.7807	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			103.30670	108.443	21.90	0.1282	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,607.90670	2,526.843	21.90	0.8718	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			376.99750	392.351	17.21	0.4101	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			881.59750	810.751	17.21	0.5899	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,020.29690	1,058.886	14.77	0.7275	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			318.79690	269.887	14.77	0.2725	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			594.25690	615.576	17.44	0.4833	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			892.75690	826.576	17.44	0.5167	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			342.57610	355.050	19.24	0.3074	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,641.07610	1,566.050	19.24	0.6926	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			839.37360	866.309	19.18	0.4729	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,407.07360	1,345.009	19.18	0.5271	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			649.25250	607.378	20.45	0.3541	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,216.95250	2,086.078	20.45	0.6459	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,214.96110	1,251.675	17.75	0.6231	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			782.66110	730.375	17.75	0.3769	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,286</b>
€ / R	On	15/03/2018	Foreign Exchange Future			14.61800		14.56410		0.0000		920,934.00	63	0
€ / R	On	19/03/2018	Foreign Exchange Future			14.60110		14.57030		0.0000		790,328,340.80	54,128	64,485
€ / R	On	29/03/2018	Foreign Exchange Future			14.62440		14.60110		0.0000		0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.67070		14.64600		0.0000		0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.73250		14.70880		0.0000		0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.87960		14.85490		0.0000		782,369,368.00	52,580	121,606
€ / R	On	17/09/2018	Foreign Exchange Future			15.16390		15.13760		0.0000		74,985,485.50	4,945	49,132
€ / R	On	14/12/2018	Foreign Exchange Future			15.44270		15.41630		0.0000		0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.75330		15.72510		0.0000		0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.98890		15.96110		0.0000		0.00	0	3,542
<b>Total € / R Future</b>												<b>1,648,604,128.30</b>	<b>111,716</b>	<b>242,953</b>
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,445.90000	2,392.000	8.93	1.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.00000	0.000	8.93	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
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00000	0.002	27.32	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			49.27240	49.790	9.63	0.4509	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			98.97240	68.690	9.63	0.5491	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			146.89830	167.319	10.88	0.8209	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			26.59830	16.219	10.88	0.1791	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			570.97330	601.415	15.33	0.9957	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,429.72110	2,398.919	39.59	0.9999	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.02110	0.019	39.59	0.0001	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02120	0.023	30.99	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,819.72120	1,788.923	30.99	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,570.30000	1,601.102	27.32	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			483.64760	450.897	14.57	0.9760	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			3.08520	1.444	15.15	0.0174	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			532.78520	500.344	15.15	0.9826	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,929.72080	1,898.921	32.54	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.02080	0.021	32.54	0.0002	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			0.67330	0.315	15.33	0.0043	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			300.83610	266.621	12.39	0.9113	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			10.50440	7.160	12.50	0.0826	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			310.20440	276.060	12.50	0.9174	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			11.81080	8.330	12.27	0.0952	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			291.51080	257.230	12.27	0.9048	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			3.94760	1.997	14.57	0.0240	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			11.13610	7.721	12.39	0.0887	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,608.93720	2,585.634	23.39	0.9998	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.03720	0.034	23.39	0.0002	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			95.43300	100.148	11.85	0.3284	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			339.43300	319.448	11.85	0.6716	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			619.53710	598.177	12.84	0.7643	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			88.33710	90.677	12.84	0.2357	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			174.89670	178.988	13.42	0.2902	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			809.99670	789.388	13.42	0.7098	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			132.60230	126.006	11.46	0.2392	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			687.50230	705.606	11.46	0.7608	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			172.84250	176.865	13.44	0.2873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			817.94250	797.265	13.44	0.7127	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			170.81030	174.766	13.46	0.2844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			825.91030	805.166	13.46	0.7156	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,864.48060	1,888.680	13.51	0.9769	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			9.58060	9.080	13.51	0.0231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			456.82740	440.662	12.41	0.5381	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			311.72740	320.262	12.41	0.4619	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			923.09720	901.866	13.71	0.7481	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			147.99720	151.466	13.71	0.2519	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			93.55300	95.322	14.34	0.1695	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,238.65300	1,215.722	14.34	0.8305	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	14.40	Put			164.68400	156.945	11.58	0.2796	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			619.58400	636.545	11.58	0.7204	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			913.00800	935.475	11.43	0.8558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			68.10800	65.875	11.43	0.1442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			54.16540	54.954	15.06	0.1040	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,639.26540	1,615.354	15.06	0.8960	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,377.55980	1,400.411	12.02	0.9471	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			22.65980	20.812	12.02	0.0529	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			723.13520	741.789	11.39	0.7802	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			118.23520	112.189	11.39	0.2198	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			232.33650	238.339	12.93	0.3670	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			627.43650	608.739	12.93	0.6330	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,775.30860	6,750.600	21.81	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.20860	0.200	21.81	0.0005	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			947.67900	970.150	11.48	0.8658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			62.77900	60.550	11.48	0.1342	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,696.17480	5,671.446	21.81	0.9978	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			1.07480	1.046	21.81	0.0022	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,762.38100	3,737.209	19.42	0.9864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			7.28100	6.809	19.42	0.0136	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,144.41010	1,166.980	11.73	0.9114	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			39.51010	37.380	11.73	0.0886	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			284.51330	290.529	14.01	0.3132	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,146.91330	1,126.629	14.01	0.6868	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,495.66280	6,469.171	18.81	0.9950	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,683.65540	1,705.067	11.47	0.9279	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			46.05540	41.167	11.47	0.0721	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,059.94080	1,077.511	11.73	0.7835	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			172.34080	163.611	11.73	0.2165	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			120.10010	122.501	15.38	0.1493	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,781.24620	1,758.146	15.05	0.8100	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			158.84620	162.046	15.05	0.1900	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			319.31620	326.118	13.79	0.3445	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,031.71620	1,012.218	13.79	0.6555	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			119.11770	121.500	15.39	0.1482	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.68180	24.036	18.59	0.0320	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.26280	3.071	18.81	0.0050	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,447.08180	4,420.136	18.59	0.9680	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,091.51770	2,067.600	15.39	0.8518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			118.14600	120.507	15.40	0.1471	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,100.54600	2,076.607	15.40	0.8529	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,082.50010	2,058.601	15.38	0.8507	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,635.78700	2,614.942	16.18	0.8353	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			171.15710	176.690	16.19	0.1639	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,644.85710	2,623.990	16.19	0.8361	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			170.23300	175.740	16.20	0.1631	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,653.93300	2,633.040	16.20	0.8369	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			172.08700	177.642	16.18	0.1647	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,118.16720	1,104.832	13.98	0.5426	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			699.98680	714.926	13.96	0.4608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,104.88680	1,091.626	13.96	0.5392	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			696.62190	711.518	13.97	0.4591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,111.52190	1,098.218	13.97	0.5409	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			693.26720	708.132	13.98	0.4574	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,590.85640	1,574.103	14.72	0.5963	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			679.24140	690.266	14.73	0.4024	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,598.14140	1,581.366	14.73	0.5976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			684.67660	695.753	14.71	0.4050	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,583.57660	1,566.853	14.71	0.5950	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			681.95640	693.003	14.72	0.4037	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>648,590</b>
<b>Total € / R</b>												<b>1,648,604,128.30</b>	<b>111,716</b>	<b>891,543</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.27780		9.28920		0.0000		37,111.20	4	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.25840		9.29200		0.0000		4,629,200.00	500	4,141
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.26740		9.30270		0.0000		0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.37390		9.41060		0.0000		9,373.90	1	9,183
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.49070		9.52720		0.0000		0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.60330		9.64050		0.0000		0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.84130		9.87920		0.0000		0.00	0	0
<b>Total AU\$ / R Future</b>												<b>4,675,685.10</b>	<b>505</b>	<b>24,582</b>
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			430.82110	442.200	11.89	1.0000	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			0.02110	0.000	11.89	0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			718.09420	751.659	23.88	0.9991	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			0.10980	0.069	23.60	0.0011	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			698.10980	731.669	23.60	0.9989	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			0.10170	0.064	23.74	0.0010	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			708.10170	741.664	23.74	0.9990	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.09420	0.059	23.88	0.0009	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			48.04830	57.400	10.92	0.4011	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			130.74830	104.800	10.92	0.5989	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			19.90820	17.313	14.16	0.0609	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,119.30820	1,153.413	14.16	0.9391	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			20.84690	18.145	14.12	0.0635	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,100.24690	1,134.245	14.12	0.9365	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			20.37210	17.724	14.14	0.0622	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,109.77210	1,143.824	14.14	0.9378	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			35.25110	31.538	14.77	0.0736	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,628.05110	1,660.838	14.77	0.9264	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			34.76600	31.099	14.79	0.0726	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	17/09/2018	Foreign Exchange Option	11.13	Put			1,637.56600	1,670.399	14.79	0.9274	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			35.74440	31.984	14.76	0.0745	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,618.54440	1,651.284	14.76	0.9255	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,896.59630	1,931.118	15.72	0.8918	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			66.44890	63.795	15.74	0.1073	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,905.94890	1,940.495	15.74	0.8927	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			65.80840	63.180	15.75	0.1063	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,915.30840	1,949.880	15.75	0.8937	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			67.09630	64.418	15.72	0.1082	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			249.30220	242.501	14.47	0.2699	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,380.10220	1,411.201	14.47	0.7301	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			247.47210	240.727	14.48	0.2682	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,388.27210	1,419.427	14.48	0.7318	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			251.14660	244.286	14.46	0.2716	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,371.94660	1,402.986	14.46	0.7284	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>4,675,685.10</b>	<b>505</b>	<b>24,582</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.07150		9.10090			0.0000	0.00	0	100
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.19800		9.23030			0.0000	91,980.00	10	940
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.33890		9.37140			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>91,980.00</b>	<b>10</b>	<b>1,040</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.01740	0.016	28.40	0.0002	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			969.11740	998.516	28.40	0.9998	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.01720	0.016	28.63	0.0002	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			979.11720	1,008.516	28.63	0.9998	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.01750	0.016	28.16	0.0002	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			959.11750	988.516	28.16	0.9998	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			7.91750	6.663	15.84	0.0245	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,597.61750	1,628.663	15.84	0.9755	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			7.74120	6.511	15.86	0.0239	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,607.44120	1,638.511	15.86	0.9761	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			8.09770	6.818	15.82	0.0250	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,587.79770	1,618.818	15.82	0.9750	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			378.90970	365.742	13.31	0.4711	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			487.50970	506.842	13.31	0.5289	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			375.03750	361.981	13.32	0.4676	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			493.63750	513.081	13.32	0.5324	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			382.81770	369.536	13.29	0.4747	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			481.41770	500.636	13.29	0.5253	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>91,980.00</b>	<b>10</b>	<b>1,040</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	28/03/2018	Foreign Exchange Future			0.70440		0.48740			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHB Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHB</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	28/03/2018	Foreign Exchange Future			0.26070		0.16320			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHC Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHC</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	28/03/2018	Foreign Exchange Future			32.73480		22.80670			0.0000	0.00	0	5,000
<b>Total CF CANDO CAHE Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAHE</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R	On 19/03/2018	Foreign Exchange Future			12.49110		12.44710			0.0000	15,201,668.70	1,217	0
CHF / R	On 18/06/2018	Foreign Exchange Future			12.74130		12.70290			0.0000	31,636,647.90	2,483	1,215
CHF / R	On 17/09/2018	Foreign Exchange Future			12.99800		12.95800			0.0000	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Future			13.24870		13.20820			0.0000	0.00	0	0
CHF / R	On 14/06/2019	Foreign Exchange Future			14.04460		14.00560			0.0000	0.00	0	0
<b>Total CHF / R Future</b>											<b>46,838,316.60</b>	<b>3,700</b>	<b>1,215</b>
CHF / R	On 19/03/2018	Foreign Exchange Option	14.15	Call			0.14870	0.143	38.42	0.0010	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.15	Put			1,703.04870	1,659.043	38.42	0.9990	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.16	Call			0.14480	0.140	38.55	0.0010	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.16	Put			1,713.04480	1,669.040	38.55	0.9990	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.14	Call			0.15270	0.146	38.29	0.0011	0.00	0	0
CHF / R	On 19/03/2018	Foreign Exchange Option	14.14	Put			1,693.05270	1,649.046	38.29	0.9989	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.53	Call			27.46840	26.461	16.16	0.0603	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.53	Put			1,854.56840	1,815.161	16.16	0.9397	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.54	Call			27.19050	26.204	16.19	0.0597	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.54	Put			1,864.29050	1,824.904	16.19	0.9403	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.55	Call			26.91690	25.952	16.22	0.0591	0.00	0	0
CHF / R	On 18/06/2018	Foreign Exchange Option	14.55	Put			1,874.01690	1,834.652	16.22	0.9409	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.04	Call			59.97810	59.883	15.02	0.0956	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.04	Put			2,141.97810	2,101.883	15.02	0.9044	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.05	Call			59.29620	59.180	15.03	0.0947	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.05	Put			2,151.29620	2,111.180	15.03	0.9053	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.03	Call			60.66590	60.591	15.02	0.0966	0.00	0	0
CHF / R	On 17/09/2018	Foreign Exchange Option	15.03	Put			2,132.66590	2,092.591	15.02	0.9034	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.21	Call			590.83640	611.797	12.96	0.5328	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.21	Put			592.63640	573.097	12.96	0.4672	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.22	Call			586.78670	607.300	12.97	0.5301	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.22	Put			598.58670	578.600	12.97	0.4699	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.20	Call			594.91340	616.316	12.95	0.5354	0.00	0	0
CHF / R	On 14/12/2018	Foreign Exchange Option	13.20	Put			586.71340	567.616	12.95	0.4646	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			620.48910	641.570	14.81	0.4171	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,354.88910	1,336.970	14.81	0.5829	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			625.81650	647.132	14.78	0.4201	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,340.21650	1,322.532	14.78	0.5799	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			623.14590	644.344	14.79	0.4186	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,347.54590	1,329.744	14.79	0.5814	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>46,838,316.60</b>	<b>3,700</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.87160		1.86780			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.88470		1.88100			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.89810		1.89410			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.91070		1.90690			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.93770		1.93370			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	1.92	Put			531.26470	495.661	17.07	0.9221	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			5.86640	7.016	17.65	0.0491	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			627.86640	591.016	17.65	0.9509	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			3.75890	4.209	18.22	0.0306	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			725.75890	688.209	18.22	0.9694	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			9.26470	11.661	17.07	0.0779	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			116.11260	119.276	13.86	0.1723	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,506.11260	1,472.276	13.86	0.8277	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			104.39540	107.167	13.97	0.1572	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,594.39540	1,560.167	13.97	0.8428	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			129.10850	132.709	13.75	0.1888	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,419.10850	1,385.709	13.75	0.8112	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			154.09870	153.895	14.98	0.1528	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,513.09870	2,472.895	14.98	0.8472	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			145.06600	144.786	15.09	0.1446	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,604.06600	2,563.786	15.09	0.8554	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			136.62020	136.278	15.20	0.1369	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,695.62020	2,655.278	15.20	0.8631	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			878.46470	897.511	13.55	0.5246	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			909.46470	890.511	13.55	0.4754	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			837.04660	855.326	13.62	0.5071	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			968.04660	948.326	13.62	0.4929	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			921.67970	941.502	13.48	0.5424	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			852.67970	834.502	13.48	0.4576	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,427.52340	1,406.610	14.23	0.5097	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,027.88330	1,046.420	14.29	0.4779	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,490.88330	1,469.420	14.29	0.5221	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			992.45150	1,010.438	14.34	0.4657	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,555.45150	1,533.438	14.34	0.5343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,064.52340	1,083.610	14.23	0.4903	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			1.98150		1.97690			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02090		2.01690			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06210		2.05750			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09650		2.09260			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26190		2.25820			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	2.18	Call			0.41530	0.452	32.03	0.0023	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,031.41530	1,985.452	32.03	0.9977	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			0.33480	0.387	32.94	0.0020	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,131.33480	2,085.387	32.94	0.9980	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			0.51940	0.534	31.13	0.0028	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,931.51940	1,885.534	31.13	0.9972	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			107.80130	109.500	15.58	0.1388	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,038.80130	2,000.500	15.58	0.8612	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			100.89300	102.405	15.79	0.1300	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,131.89300	2,093.405	15.79	0.8700	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			94.54840	95.896	16.00	0.1219	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,225.54840	2,186.896	16.00	0.8781	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			153.75440	149.672	15.75	0.1343	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,078.75440	3,028.672	15.75	0.8657	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			143.28860	138.986	15.75	0.1263	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,168.28860	3,117.986	15.75	0.8737	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			133.46630	128.974	15.75	0.1188	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,258.46630	3,207.974	15.75	0.8812	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,084.40410	1,064.629	14.45	0.4804	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,093.87300	1,114.589	14.28	0.5500	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			967.87300	949.589	14.28	0.4500	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,051.35690	1,071.319	14.36	0.5347	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,025.35690	1,006.319	14.36	0.4653	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,010.40410	1,029.629	14.45	0.5196	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,974.81440	1,998.777	14.54	0.6424	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			992.81440	979.777	14.54	0.3576	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,079.44770	2,104.474	14.41	0.6644	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			897.44770	885.474	14.41	0.3356	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,026.77930	2,051.283	14.48	0.6534	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			944.77930	932.283	14.48	0.3466	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>

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 Future			1.50860		1.50310			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.53120		1.52620			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55190		1.54660			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.57060		1.56520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66330		1.65820			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			0.01820	0.022	37.57	0.0002	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,369.01820	2,314.022	37.57	0.9998	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.01840	0.022	39.00	0.0001	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,469.01840	2,414.022	39.00	0.9999	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.01810	0.022	36.15	0.0002	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,269.01810	2,214.022	36.15	0.9998	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			28.79310	30.546	16.77	0.0565	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,366.79310	2,318.546	16.77	0.9435	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			25.27100	26.917	16.87	0.0504	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,463.27100	2,414.917	16.87	0.9496	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			32.79420	34.662	16.67	0.0633	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,270.79420	2,222.662	16.67	0.9367	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			71.35380	72.332	16.87	0.0880	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,005.35380	2,953.332	16.87	0.9120	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			66.27110	67.138	16.97	0.0822	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,100.27110	3,048.138	16.97	0.9178	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			60.47810	61.139	16.98	0.0759	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,194.47810	3,142.139	16.98	0.9241	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			747.86730	768.957	14.12	0.5256	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			795.86730	762.957	14.12	0.4744	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			708.33380	728.302	14.23	0.5053	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			856.33380	822.302	14.23	0.4947	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			789.47160	811.722	14.01	0.5464	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			737.47160	705.722	14.01	0.4536	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			784.99950	796.623	16.01	0.4104	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,802.99950	1,763.623	16.01	0.5896	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			758.49850	769.601	16.10	0.3991	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,876.49850	1,836.601	16.10	0.6009	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			812.55390	824.719	15.91	0.4220	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,730.55390	1,691.719	15.91	0.5780	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			0.11670		0.11630			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11630		0.11520			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11600		0.11410			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11530		0.11320			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11150		0.11160			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 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			1.54230		1.52870			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56610		1.55290			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59070		1.57680			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61180		1.59850			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66150		1.64820			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			8.62970		8.63740			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.73050		8.74050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.83240		8.84160			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.93050		8.94040			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.44690		9.46410			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			0.02560	0.029	26.10	0.0005	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			812.62560	820.329	26.10	0.9995	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.02340	0.026	26.21	0.0004	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			822.62340	830.326	26.21	0.9996	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.02800	0.031	25.99	0.0005	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			802.62800	810.331	25.99	0.9995	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			19.53430	19.175	15.22	0.0665	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,119.03430	1,128.674	15.22	0.9335	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			19.09180	18.748	15.24	0.0652	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,128.59180	1,138.248	15.24	0.9348	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			19.98740	19.611	15.19	0.0679	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,109.48740	1,119.111	15.19	0.9321	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			70.21980	68.865	14.95	0.1482	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,158.61980	1,166.465	14.95	0.8518	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			69.20530	67.856	14.97	0.1463	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,167.60530	1,175.456	14.97	0.8537	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			71.25100	69.889	14.94	0.1501	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,149.65100	1,157.489	14.94	0.8499	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			428.49590	429.213	13.75	0.5277	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			408.09590	418.713	13.75	0.4723	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			423.95580	424.713	13.76	0.5240	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			413.55580	424.213	13.76	0.4760	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			419.45400	420.248	13.77	0.5202	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			419.05400	429.748	13.77	0.4798	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			429.70890	427.672	14.76	0.4154	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			885.60890	900.772	14.76	0.5846	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			426.71900	424.706	14.77	0.4131	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			892.61900	907.806	14.77	0.5869	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			432.71630	430.660	14.75	0.4176	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			878.61630	893.760	14.75	0.5824	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			1.23650		1.23660			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24590		1.24610			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25380		1.25400			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26010		1.26030			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33580		1.33700			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			634.00000	635.000		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			734.00000	735.000		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			834.00000	835.000		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			739.00000	741.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			839.00000	841.000		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			639.00000	641.000		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			1,160.00000	1,162.000		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			1,260.00000	1,262.000		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			1,060.00000	1,062.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			3.00000	1.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			97.00000	99.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			103.00000	101.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			170.00000	158.000		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			70.00000	58.000		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			270.00000	258.000		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

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<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			1.39760		1.39620			0.0000	0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.40340		1.40200			0.0000	0.00	0	1,176
QUANTO £On	17/09/2018	Foreign Exchange Future			1.40910		1.40770			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>1,176</b>
<b>Total QUANTO £ / \$</b>											<b>0.00</b>	<b>0</b>	<b>1,176</b>
QUANTO €On	19/03/2018	Foreign Exchange Future			1.23450		1.23650			0.0000	234,555.00	190	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.24310		1.24530			0.0000	236,189.00	190	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.25220		1.25440			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>470,744.00</b>	<b>380</b>	<b>190</b>
<b>Total QUANTO € / \$</b>											<b>470,744.00</b>	<b>380</b>	<b>190</b>
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.95680	0.11158	9.02670			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.79480	0.11158	8.85980			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.63440	0.11158	8.69910			0.0000	0.00	0	283
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>283</b>
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call		0.11158	1,193.03300	637.121	13.16	0.5888	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.11158	226.03300	369.121	13.16	0.4112	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.11158	1,119.97610	580.373	13.16	0.5569	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.11158	252.97610	412.373	13.16	0.4431	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.11158	1,268.29730	697.039	13.16	0.6201	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.11158	201.29730	329.039	13.16	0.3799	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Put		0.11158	802.39110	1,239.784	12.57	0.8283	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	9.07	Call		0.11158	369.39110	107.784	12.57	0.1717	0.00	0	11,700
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11158	3,922.25580	2,989.804	12.68	0.6068	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11158	1,924.25580	1,641.804	12.68	0.3932	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11158	2,642.34780	1,837.126	12.68	0.4467	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.11158	2,944.34780	2,789.127	12.68	0.5533	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11158	3,862.92370	2,931.975	12.68	0.6000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11158	1,964.92370	1,683.975	12.68	0.4000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11158	3,804.14870	2,874.845	12.68	0.5931	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11158	2,006.14870	1,726.845	12.68	0.4069	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.11158	4,472.88600	3,277.148	13.05	0.5257	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.11158	3,681.88600	3,133.148	13.05	0.4743	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.11158	4,575.16190	3,375.852	13.05	0.5356	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.11158	3,584.16190	3,031.852	13.05	0.4644	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.11158	4,523.82710	3,326.252	13.05	0.5307	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.11158	3,632.82710	3,082.252	13.05	0.4693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>13,183</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,866.57000		21,800.30000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			9.02740		8.99890			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.15400		9.12830			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.28230		9.25550			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.40300		9.37600			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.98270		9.95920			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			0.01480	0.017	26.97	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			961.11480	932.617	26.97	0.9997	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.01470	0.016	27.20	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			971.11470	942.616	27.20	0.9997	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.01500	0.017	26.75	0.0003	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			951.11500	922.617	26.75	0.9997	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			26.60620	27.361	14.12	0.0918	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			998.30620	973.361	14.12	0.9082	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			25.98370	26.748	14.14	0.0900	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,007.68370	982.748	14.14	0.9100	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			27.24260	27.988	14.09	0.0937	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			988.94260	963.988	14.09	0.9063	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			116.67540	118.641	13.58	0.2359	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			861.17540	836.341	13.58	0.7641	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			115.10720	117.023	13.60	0.2331	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			869.60720	844.723	13.60	0.7669	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			118.26810	120.283	13.56	0.2386	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			852.76810	827.983	13.56	0.7614	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			414.38150	427.695	12.67	0.5346	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			408.38150	394.695	12.67	0.4654	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			410.01540	423.204	12.69	0.5308	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			414.01540	400.204	12.69	0.4692	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			418.78670	432.225	12.66	0.5385	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			402.78670	389.225	12.66	0.4615	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			583.65450	594.355	13.44	0.5280	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			614.45450	601.655	13.44	0.4720	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			579.67540	590.233	13.45	0.5254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			620.47540	607.533	13.45	0.4746	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			575.71860	586.210	13.47	0.5228	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			626.51860	613.510	13.47	0.4772	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.03620		3.03420			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.99260		2.98970			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.94730		2.94520			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.89970		2.90000			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.90000		2.90340			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00580	0.005	38.13	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			475.80580	473.804	38.13	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.00570	0.004	38.78	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			485.80570	483.804	38.78	0.9999	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00550	0.004	39.42	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			495.80550	493.804	39.42	0.9999	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.94590	0.925	16.86	0.0108	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			671.24590	668.325	16.86	0.9892	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.93740	0.916	17.04	0.0106	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			681.23740	678.316	17.04	0.9894	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.95500	0.935	16.69	0.0110	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			661.25500	658.334	16.69	0.9890	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			11.12690	10.979	13.17	0.0890	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			425.92690	423.679	13.17	0.9110	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.51640	10.355	13.20	0.0845	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			435.31640	433.055	13.20	0.9155	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			11.77200	11.640	13.14	0.0936	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			416.57200	414.340	13.14	0.9064	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			96.04880	97.965	12.83	0.4365	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			166.04880	168.265	12.83	0.5635	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			92.36290	94.279	12.85	0.4248	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			172.36290	174.578	12.85	0.5752	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			99.85130	101.767	12.81	0.4483	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			159.85130	162.067	12.81	0.5517	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			35.66670	36.367	15.63	0.1496	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			662.26670	666.367	15.63	0.8504	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			35.04230	35.738	15.69	0.1470	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			671.64230	675.738	15.69	0.8530	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			36.30750	37.014	15.56	0.1522	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			652.90750	657.014	15.56	0.8478	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>6,380</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.23230		1.22290			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
ZMW / R On 18/06/2018 Foreign Exchange Future			1.21590		1.20600			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.19830		1.18850			0.0000	0.00	0	0
ZMW / R On 14/12/2018 Foreign Exchange Future			1.17740		1.16770			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>5 006 589 246.70</b>	<b>368,900</b>	<b>2,025,325</b>
<b>Total Options</b>									<b>1 433 794.50</b>	<b>4,500</b>	<b>4,565,678</b>
<b>Grand Total:</b>									<b>5,008,023,041.20</b>	<b>373,400</b>	<b>6,591,003</b>