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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/05/2018 Foreign Exchange Future			12.59030		12.62650			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.57930		12.62650			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.58260		12.63160			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.58440		12.63320			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.58950		12.63830			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.59460		12.64340			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.59620		12.64520			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.60130		12.65030			0.0000	0.00	0	20,000
\$ / R On 28/05/2018 Foreign Exchange Future			12.60630		12.67310			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.60800		12.65710			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.61140		12.66060			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.62490		12.67430			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.64140		12.69090			0.0000	522,532,269.00	41,335	1,142,823
\$ / R On 20/06/2018 Foreign Exchange Future			12.64470		12.69420			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.65960		12.70900			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.66450		12.71390			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.67110		12.72050			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.69380		12.74330			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.70020		12.74980			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.70180		12.75150			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.70500		12.75470			0.0000	0.00	0	1,345

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Future			12.71150		12.76120			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.72270		12.77260			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.73240		12.78220			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.76090		12.81100			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.78780		12.83810			0.0000	43,414,581.00	3,395	87,235
\$ / R	On	28/09/2018	Foreign Exchange Future			12.80520		12.85570			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.84800		12.89880			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.85430		12.90520			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.85750		12.90840			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.86540		12.91640			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.87800		12.92920			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.88270		12.93390			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.90430		12.95570			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.92130		12.97290			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.92590		12.97760			0.0000	7,548,725.60	584	25,005
\$ / R	On	31/12/2018	Foreign Exchange Future			12.95220		13.00420			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.00010		13.05270			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.02030		13.07300			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.04380		13.09610			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.07210		13.12380			0.0000	19,608,150.00	1,500	4,998
\$ / R	On	27/03/2019	Foreign Exchange Future			13.08620		13.13770			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.13950		13.19010			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.20810		13.25790			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.48190		13.53030			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.77200		13.81880			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.86470		13.91080			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.96140		14.00680			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>593,103,725.60</b>	<b>46,814</b>	<b>1,523,418</b>
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.01450	0.000	16.41	0.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,233.51450	1,269.700	16.41	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,003.50000	3,039.700	16.41	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.00000	0.000	16.41	0.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			124.19330	149.700	16.41	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			10.69330	0.000	16.41	0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,773.51490	1,820.709	48.25	0.9999	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.01490	0.009	48.25	0.0001	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,128.49740	3,177.511	57.89	0.9995	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.09740	0.111	57.89	0.0005	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,868.42550	1,917.411	32.40	0.9999	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.02550	0.011	32.40	0.0001	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			50.47120	28.518	14.89	0.2267	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			168.87120	195.918	14.89	0.7733	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,666.86780	1,715.619	27.69	0.9998	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.06780	0.019	27.69	0.0002	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,733.21360	1,684.413	30.52	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.01360	0.013	30.52	0.0001	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			933.44240	884.635	20.25	0.9976	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.24240	0.235	20.25	0.0024	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			8.19110	7.862	16.30	0.0675	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			441.39110	392.262	16.30	0.9325	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			3.71730	4.361	16.76	0.0332	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			642.01730	593.861	16.76	0.9668	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			3.46500	4.515	15.75	0.0318	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			696.86500	649.115	15.75	0.9682	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			4.86760	7.180	15.45	0.0468	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			650.06760	603.379	15.45	0.9532	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			50.78160	60.187	14.19	0.2616	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			331.08160	291.487	14.19	0.7384	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			130.13080	145.516	13.89	0.4928	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			180.43080	146.816	13.89	0.5072	0.00	0	80,000
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Put			0.00000	279.750	14.28	0.6742	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	12.80	Call			0.00000	86.050	14.28	0.3258	3,441,984.00	40,000	40,000
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Put			0.00000	438.316	15.06	0.8099	0.00	0	0
\$ / R	On	28/05/2018	Foreign Exchange Option	13.00	Call			0.00000	44.616	15.06	0.1901	892,318.00	20,000	20,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			79.48680	91.855	13.55	0.3396	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			286.58680	249.855	13.55	0.6604	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			82.82400	95.431	13.55	0.3489	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			279.92400	243.432	13.55	0.6511	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,769.58770	2,818.739	25.37	0.9993	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.18770	0.139	25.37	0.0007	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			206.90320	174.480	13.67	0.5174	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			146.30320	163.080	13.67	0.4826	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			194.10310	215.800	14.02	0.5649	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			164.70310	137.200	14.02	0.4351	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,145.07560	1,192.365	17.54	0.9808	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			5.67560	3.765	17.54	0.0192	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,229.50570	3,278.689	27.81	0.9996	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.10570	0.089	27.81	0.0004	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			283.13130	308.696	14.42	0.6227	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			157.43130	133.596	14.42	0.3773	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.91120	0.738	21.89	0.0027	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			31.11940	25.280	16.97	0.0803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,040.21940	1,083.880	16.97	0.9197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			72.21540	60.538	15.88	0.1737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			681.31540	719.138	15.88	0.8263	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,121.53100	2,170.371	19.17	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.43100	1.771	19.17	0.0069	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,195.87170	1,147.141	14.69	0.9756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.97170	5.741	14.69	0.0244	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			398.99240	360.624	13.25	0.6778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			108.09240	119.224	13.25	0.3222	0.00	0	15,103

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,830.20120	3,879.434	28.25	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.10120	0.834	28.25	0.0024	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,022.17180	2,070.859	18.99	0.9913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.07180	2.259	18.99	0.0087	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			84.71400	71.413	15.61	0.2005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			613.81400	650.013	15.61	0.7995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,840.01570	2,889.343	22.09	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.91570	0.743	22.09	0.0027	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			93.58460	79.178	15.45	0.2191	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			572.68460	607.778	15.45	0.7809	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,470.14880	3,519.485	26.31	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.04880	0.885	26.31	0.0028	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			49.67090	40.901	16.37	0.1234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			838.77090	879.501	16.37	0.8766	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,800.24580	3,849.490	28.25	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.14580	0.890	28.25	0.0026	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			16.29870	12.844	17.70	0.0434	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,325.39870	1,371.444	17.70	0.9566	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,740.00140	2,789.326	21.42	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.90140	0.726	21.42	0.0028	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			51.82030	42.728	16.32	0.1283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			820.92030	861.328	16.32	0.8717	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,720.22060	3,769.558	27.98	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.12060	0.958	27.98	0.0028	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			12.90130	10.067	17.88	0.0347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,422.00130	1,468.667	17.88	0.9653	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,689.26600	4,738.718	28.25	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.16600	0.118	28.25	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,309.49050	4,358.885	28.25	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.39050	0.285	28.25	0.0009	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,589.30850	4,638.749	28.25	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.20850	0.149	28.25	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			23.60650	19.047	17.33	0.0620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,162.70650	1,207.647	17.33	0.9380	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			27.97960	22.668	17.11	0.0727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,087.07960	1,131.268	17.11	0.9273	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,519.34420	4,568.776	28.25	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.24420	0.176	28.25	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			23.11100	18.638	17.35	0.0608	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,172.21100	1,217.238	17.35	0.9392	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			498.12020	456.207	12.98	0.7686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			67.22020	74.807	12.98	0.2314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			20.35220	16.366	17.52	0.0539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,229.45220	1,274.966	17.52	0.9461	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			505.68970	463.549	12.96	0.7747	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			64.78970	72.149	12.96	0.2253	0.00	0	12,415

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	13.81	Call			24.63030	19.893	17.27	0.0645	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,143.73030	1,188.493	17.27	0.9355	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,229.56570	4,278.943	28.25	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.46570	0.343	28.25	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			9.07020	6.974	18.15	0.0248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,568.17020	1,615.574	18.15	0.9752	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			47.60880	39.151	16.43	0.1187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			856.70880	897.751	16.43	0.8813	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			25.15890	20.330	17.24	0.0658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,134.25890	1,178.930	17.24	0.9342	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,959.93580	4,009.227	28.25	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.83580	0.627	28.25	0.0019	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			609.49840	564.761	12.72	0.8465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			38.59840	43.361	12.72	0.1535	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,100.06200	3,149.395	23.83	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.96200	0.795	23.83	0.0027	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,843.78920	1,892.108	18.66	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			4.68920	3.508	18.66	0.0131	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.88160	0.700	20.22	0.0028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,559.98160	2,609.300	20.22	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			468.47660	427.508	13.06	0.7437	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			77.57660	86.108	13.06	0.2563	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,609.98610	2,659.307	20.55	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.88610	0.707	20.55	0.0028	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			42.00810	47.126	12.75	0.1636	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			592.90810	548.526	12.75	0.8364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			88.15900	74.424	15.55	0.2077	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			597.25900	633.024	15.55	0.7923	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,530.04380	2,579.296	20.02	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.94380	0.696	20.02	0.0028	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			62.42150	69.558	12.95	0.2194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			513.32150	470.958	12.95	0.7806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,859.10010	7,908.600	28.25	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	28.25	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,310.66340	2,359.719	19.52	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.56340	1.119	19.52	0.0045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			808.63890	760.123	12.93	0.9242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			17.73890	18.723	12.93	0.0758	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			584.69350	540.496	12.77	0.8312	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			43.79350	49.096	12.77	0.1688	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,492.69520	1,443.556	15.77	0.9905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.79520	2.156	15.77	0.0095	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			932.67800	884.117	13.50	0.9475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			11.77800	12.717	13.50	0.0525	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			951.95460	903.385	13.59	0.9503	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			11.05460	11.985	13.59	0.0497	0.00	0	60,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put		724.45490	762.911	16.02	0.8419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call		65.35490	54.311	16.02	0.1581	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call		1,097.75280	1,049.096	14.25	0.9676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put		6.85280	7.696	14.25	0.0324	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put		3.00960	3.618	15.29	0.0156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call		1,343.90960	1,295.018	15.29	0.9844	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put		4.23240	4.963	14.91	0.0212	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call		1,245.13240	1,196.363	14.91	0.9788	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put		125.92560	138.469	13.35	0.3567	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call		366.82560	329.868	13.35	0.6433	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put		9.43030	10.335	13.81	0.0431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call		1,000.33030	951.735	13.81	0.9569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put		40.27670	45.215	12.74	0.1585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call		601.17670	556.615	12.74	0.8415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put		60.11480	67.032	12.93	0.2134	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call		521.01480	478.432	12.93	0.7866	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call		903.85110	855.302	13.37	0.9428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put		12.95110	13.902	13.37	0.0572	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call		660.49550	614.787	12.60	0.8748	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put		29.59550	33.387	12.60	0.1252	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.07900	0.055	28.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,009.17900	5,058.655	28.25	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.07710	0.053	28.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,019.17710	5,068.653	28.25	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.08080	0.056	28.25	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		4,999.18080	5,048.656	28.25	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,690.21150	3,739.549	27.78	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		1.11150	0.949	27.78	0.0028	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,420.31350	2,469.459	19.72	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		1.21350	0.859	19.72	0.0035	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		35.35730	28.822	16.81	0.0903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		984.45730	1,027.422	16.81	0.9097	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		118.70580	101.352	15.05	0.2698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		477.80580	509.952	15.05	0.7302	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		336.41610	300.934	13.44	0.6084	0.00	0	6,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		145.51610	159.534	13.44	0.3916	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,691.79380	1,642.470	16.42	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		0.89380	1.070	16.42	0.0049	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		130.97120	112.269	14.89	0.2936	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		440.07120	470.868	14.89	0.7064	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		715.11680	666.639	12.49	0.8998	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		24.21680	25.239	12.49	0.1002	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		141.62890	121.800	14.75	0.3138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		410.72890	440.400	14.75	0.6862	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,450.23280	2,499.400	19.78	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		1.13280	0.800	19.78	0.0032	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			211.75250	185.380	14.06	0.4362	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			270.85250	293.980	14.06	0.5638	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,810.01120	2,859.338	21.89	0.9973	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			127.07350	139.462	13.39	0.3512	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			381.27350	344.162	13.39	0.6488	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,132.09520	1,174.967	17.10	0.9062	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			41.09520	34.567	17.10	0.0938	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,392.66130	3,441.826	23.96	0.9958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.66130	1.426	23.96	0.0042	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,912.73870	2,961.860	21.32	0.9953	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.73870	1.460	21.32	0.0047	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			385.83190	350.556	13.47	0.6096	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			171.93190	186.056	13.47	0.3904	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,298.62060	1,342.343	17.30	0.9267	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			32.52060	26.843	17.30	0.0733	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			548.54150	580.336	15.12	0.7186	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			142.44150	124.836	15.12	0.2814	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			933.95470	886.924	13.10	0.9234	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			20.05470	22.424	13.10	0.0766	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,066.84990	1,108.060	16.75	0.8788	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			57.34990	49.160	16.75	0.1212	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			950.49180	990.064	16.42	0.8528	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			70.99180	61.164	16.42	0.1472	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			703.18460	659.148	12.84	0.8352	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			52.68460	58.048	12.84	0.1648	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,129.76810	1,170.410	16.73	0.8616	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			73.06810	64.210	16.73	0.1384	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,194.20160	3,243.265	20.61	0.9911	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.00160	3.465	20.61	0.0089	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,485.28250	1,528.226	17.30	0.9139	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			45.08250	38.426	17.30	0.0861	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,975.14710	3,024.014	19.99	0.9891	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.94710	4.214	19.99	0.0109	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			29.87010	25.110	17.64	0.0590	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,730.07010	1,774.910	17.64	0.9410	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,578.32500	1,622.148	17.46	0.9235	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			39.82500	33.948	17.46	0.0765	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			72.63330	79.404	12.92	0.1849	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			767.33330	724.404	12.92	0.8151	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,129.16980	1,169.039	16.56	0.8416	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			90.36980	80.539	16.56	0.1584	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,561.93830	3,611.256	20.85	0.9931	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			3.13830	2.756	20.85	0.0069	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,064.60570	3,113.472	19.97	0.9878	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			5.80570	4.972	19.97	0.0122	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			155.30980	167.023	13.31	0.3016	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	07/08/2018	Foreign Exchange Option	12.32	Call			607.90980	569.723	13.31	0.6984	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			94.54210	84.887	16.62	0.1595	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,181.94210	1,222.187	16.62	0.8405	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,411.73740	3,461.083	20.09	0.9908	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			4.33740	3.783	20.09	0.0092	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,878.69490	1,923.731	17.89	0.9279	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			40.89490	36.131	17.89	0.0721	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,131.07910	1,169.204	16.27	0.7925	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			142.07910	130.104	16.27	0.2075	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,763.13470	3,812.708	19.07	0.9917	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			4.13470	3.608	19.07	0.0083	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,248.49950	3,297.418	19.00	0.9824	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			9.49950	8.318	19.00	0.0176	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,313.53870	3,362.251	18.44	0.9799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			11.63870	10.051	18.44	0.0201	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			429.58370	402.230	14.12	0.4940	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			441.48370	464.430	14.12	0.5060	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,851.29440	1,801.144	13.82	0.9686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			13.19440	13.344	13.82	0.0314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			386.19530	360.860	14.36	0.4552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			508.09530	533.060	14.36	0.5448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,347.15080	2,393.745	18.38	0.9303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			45.25080	41.545	18.38	0.0697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			604.23380	569.758	13.57	0.6258	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			266.13380	281.958	13.57	0.3742	0.00	0	24,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			544.14710	511.610	13.73	0.5837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			316.04710	333.810	13.73	0.4163	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,147.10460	3,195.453	18.50	0.9744	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			15.20460	13.253	18.50	0.0256	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,215.53190	3,264.038	18.48	0.9768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			13.63190	11.838	18.48	0.0232	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			523.50020	491.674	13.79	0.5684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			335.40020	353.874	13.79	0.4316	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,008.54730	1,044.091	15.80	0.7395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			196.64730	181.891	15.80	0.2605	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			181.79430	168.073	15.97	0.2434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,073.69430	1,110.273	15.97	0.7566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,184.62860	4,234.465	18.27	0.9947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			2.72860	2.266	18.27	0.0053	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			261.33560	242.599	15.20	0.3318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			783.23560	814.799	15.20	0.6682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,254.70060	3,303.291	18.46	0.9781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			12.80060	11.091	18.46	0.0219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,145.83280	1,099.050	12.63	0.8763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			57.73280	61.250	12.63	0.1237	0.00	0	83,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			291.00710	270.592	14.97	0.3628	0.00	0	1,250



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			702.90710	732.791	14.97	0.6372	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,461.03940	3,510.024	18.39	0.9839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			9.13940	7.824	18.39	0.0161	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,061.80560	1,016.176	12.73	0.8501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			73.70560	78.376	12.73	0.1499	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			941.51770	897.985	12.89	0.8057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			103.41770	110.185	12.89	0.1943	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			739.02050	769.679	15.08	0.6516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			277.12050	257.479	15.08	0.3484	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,276.92930	1,228.777	12.47	0.9102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			38.82930	40.977	12.47	0.0898	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			726.08780	688.195	13.27	0.7016	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			187.98780	200.395	13.27	0.2984	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,369.06420	1,318.426	12.37	0.9292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			30.96420	30.626	12.37	0.0708	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			397.21820	417.822	13.97	0.4767	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			465.31820	435.622	13.97	0.5233	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			889.88370	923.321	15.50	0.7045	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			227.98370	211.121	15.50	0.2955	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,188.89370	1,141.606	12.57	0.8884	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			50.79370	53.806	12.57	0.1116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			170.99920	182.588	13.19	0.2799	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			759.09920	720.388	13.19	0.7201	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,020.91070	975.932	12.78	0.8359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			82.81070	88.132	12.78	0.1641	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,388.02820	1,337.399	12.42	0.9315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			29.92820	29.599	12.42	0.0685	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			508.42780	477.136	13.84	0.5571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			350.32780	369.336	13.84	0.4429	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			667.49320	696.576	14.87	0.6224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			305.59320	284.376	14.87	0.3776	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			413.53830	434.669	14.02	0.4878	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			451.63830	422.469	14.02	0.5122	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			533.36610	559.048	14.44	0.5584	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			371.46610	346.848	14.44	0.4416	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			417.32010	390.523	14.19	0.4832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			459.22010	482.723	14.19	0.5168	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			615.68290	580.858	13.54	0.6334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			257.58290	273.058	13.54	0.3666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			59.96890	55.039	17.92	0.0903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,071.86890	2,117.240	17.92	0.9097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			0.00000	4,617.804	17.98	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00000	0.004	17.98	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			675.38550	638.836	13.39	0.6715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			217.28550	231.036	13.39	0.3285	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			59.38340	54.502	17.93	0.0894	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	14.86	Put			2,081.28340	2,126.702	17.93	0.9106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			58.80280	53.969	17.95	0.0886	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,090.70280	2,136.169	17.95	0.9114	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,133.10230	1,170.205	16.06	0.7571	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			188.80230	175.405	16.06	0.2429	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,952.01080	4,002.726	19.50	0.9851	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.71080	7.926	19.50	0.0149	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,409.74690	3,459.989	19.22	0.9730	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			15.44690	15.189	19.22	0.0270	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,722.25260	1,764.531	17.04	0.8363	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			131.05260	122.531	17.04	0.1637	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,238.89760	2,284.652	17.81	0.8907	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			84.09760	78.952	17.81	0.1093	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,135.47130	1,171.519	15.85	0.7223	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			243.87130	229.018	15.85	0.2777	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,129.52640	4,180.533	20.33	0.9727	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			17.92640	18.033	20.33	0.0273	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,590.84370	3,641.872	19.97	0.9574	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			29.24370	29.372	19.97	0.0426	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			240.09980	225.722	15.92	0.2709	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,183.69980	1,220.322	15.92	0.7291	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,918.41440	3,969.402	20.33	0.9642	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			24.81440	24.802	20.33	0.0358	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			113.56360	119.400	12.84	0.1814	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,129.96360	1,084.800	12.84	0.8186	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,045.74680	2,090.022	17.40	0.8607	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			114.94680	108.022	17.40	0.1393	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,122.47870	2,072.308	13.80	0.9631	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			18.57870	19.608	13.80	0.0369	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			711.58810	739.505	14.73	0.5750	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			425.48810	402.205	14.73	0.4250	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			76.79650	80.241	12.66	0.1303	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,340.69650	1,292.941	12.66	0.8697	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,139.01910	1,174.247	15.73	0.6951	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			294.71910	278.547	15.73	0.3049	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,378.63180	4,428.993	20.32	0.9680	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			24.33180	23.293	20.32	0.0320	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,785.10220	3,836.307	20.24	0.9479	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			40.80220	40.607	20.24	0.0521	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,799.68870	2,847.655	18.43	0.9030	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			82.58870	78.955	18.43	0.0970	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,025.25010	1,058.493	15.42	0.6566	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			348.15010	329.793	15.42	0.3434	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,045.10280	3,093.881	18.82	0.9145	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			72.70280	69.781	18.82	0.0855	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,423.99140	1,374.596	12.70	0.8674	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	11.64	Put			86.39140	88.696	12.70	0.1326	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,294.73130	4,345.259	20.33	0.9599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,239.81930	2,284.635	17.55	0.8578	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			129.23530	122.244	17.53	0.1440	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,221.63530	2,266.344	17.53	0.8560	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			135.82100	128.443	17.44	0.1505	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			878.12090	841.058	13.40	0.6800	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			280.52090	295.158	13.40	0.3200	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			128.32380	121.387	17.54	0.1431	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,230.72380	2,275.487	17.54	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			127.41930	120.535	17.55	0.1422	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			318.38010	301.635	15.68	0.3163	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			586.43750	610.821	14.31	0.4985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			564.03750	536.721	14.31	0.5015	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			737.09830	703.788	13.76	0.6066	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			389.49830	407.888	13.76	0.3934	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,158.22100	2,202.543	17.44	0.8495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			146.91890	138.896	17.30	0.1614	277,792.00	2,000	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			330.31590	346.742	13.57	0.3552	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			807.91590	772.642	13.57	0.6448	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,259.12530	1,295.753	15.94	0.7108	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			286.72530	271.653	15.94	0.2892	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,140.78010	1,175.735	15.68	0.6837	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			32.33130	31.159	20.33	0.0401	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			580.80750	552.531	14.24	0.5125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			563.20750	586.631	14.24	0.4875	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			710.94600	738.218	14.65	0.5510	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			488.54600	464.118	14.65	0.4490	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,059.31890	2,102.996	17.30	0.8386	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,141.12500	1,175.787	15.58	0.6712	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			345.32500	327.987	15.58	0.3288	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,605.40410	4,656.223	20.20	0.9640	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.60410	28.423	20.20	0.0360	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,977.50840	4,027.482	20.20	0.9415	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			51.70840	49.682	20.20	0.0585	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			492.99340	513.322	13.93	0.4222	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			755.69340	723.422	13.93	0.5778	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,218.13110	2,261.364	17.22	0.8179	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			191.13110	181.664	17.22	0.1821	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			526.19290	546.881	13.98	0.4230	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			792.29290	760.681	13.98	0.5770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,479.08950	1,433.916	12.93	0.8199	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			155.28950	161.816	12.93	0.1801	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,286.32710	1,243.958	13.13	0.7654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			222.52710	231.858	13.13	0.2346	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,719.89400	1,673.829	12.73	0.8740	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			96.09400	101.729	12.73	0.1260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,802.70500	2,751.899	12.38	0.9826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			8.90500	9.799	12.38	0.0174	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			410.55250	393.048	15.73	0.3364	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,336.75250	1,370.948	15.73	0.6636	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,680.50150	1,717.496	16.35	0.7257	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			324.30150	309.596	16.35	0.2743	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			861.41420	829.216	13.87	0.5996	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			497.61420	517.116	13.87	0.4004	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			902.84780	930.781	14.84	0.5552	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			576.64780	552.881	14.84	0.4448	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			202.64810	193.821	17.31	0.1826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,388.84810	2,431.721	17.31	0.8174	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,291.56710	2,333.796	17.19	0.8073	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			215.36710	205.896	17.19	0.1927	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,525.63820	1,480.133	12.88	0.8316	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			141.83820	148.033	12.88	0.1684	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			201.53720	192.763	17.33	0.1817	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,397.73720	2,440.663	17.33	0.8183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			200.43000	191.713	17.34	0.1808	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,406.63000	2,449.613	17.34	0.8192	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			273.78070	284.837	13.27	0.2681	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,201.48070	1,161.037	13.27	0.7319	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			595.86220	616.644	14.06	0.4244	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			865.96220	836.144	14.06	0.5756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			471.30980	454.926	16.07	0.3371	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,593.40980	1,626.825	16.07	0.6629	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			475.65730	459.133	16.04	0.3397	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,577.75730	1,611.033	16.04	0.6603	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			473.47760	457.023	16.06	0.3384	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,585.57760	1,618.923	16.06	0.6616	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			452.54930	441.684	17.49	0.2700	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,742.24930	2,779.784	17.49	0.7300	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			455.56460	444.601	17.47	0.2715	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,725.26460	2,762.701	17.47	0.7285	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,572.57490	6,618.554	19.80	0.9266	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			102.87490	100.454	19.80	0.0734	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			454.05660	443.139	17.48	0.2708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,733.75660	2,771.240	17.48	0.7292	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			816.68480	799.788	16.66	0.3897	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,167.88480	2,197.788	16.66	0.6103	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			814.33190	797.485	16.67	0.3887	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,175.53190	2,205.485	16.67	0.6113	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			819.04620	802.099	16.65	0.3906	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,160.24620	2,190.099	16.65	0.6094	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,305.98880	2,335.872	16.87	0.6118	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	28/07/2020	Foreign Exchange Option	15.37	Call			846.78880	830.572	16.87	0.3882	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			928.91130	912.203	16.88	0.4055	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,282.11130	2,310.803	16.88	0.5945	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			933.81070	917.008	16.87	0.4073	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,267.01070	2,295.608	16.87	0.5927	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			931.35690	914.601	16.88	0.4064	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,274.55690	2,303.201	16.88	0.5936	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,612,094.00</b>	<b>62,000</b>	<b>2,624,390</b>
<b>Total \$ / R</b>												<b>597,715,819.60</b>	<b>108,814</b>	<b>4,147,808</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.64140		12.69090			0.0000	63,207.00	5	392
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.78780		12.83810			0.0000	0.00	0	57
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.92590		12.97760			0.0000	64,629.50	5	13
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.20810		13.25790			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>127,836.50</b>	<b>10</b>	<b>462</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,910.13400	1,522.127	17.57	0.0505	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			125,820.13400	130,382.127	17.57	0.9495	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,870.21190	1,485.713	17.59	0.0494	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			126,780.21190	131,345.713	17.59	0.9506	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,950.93000	1,559.409	17.55	0.0516	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			124,860.93000	129,419.408	17.55	0.9484	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			13,849.15530	12,792.407	16.54	0.1916	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			131,039.15530	135,012.407	16.54	0.8084	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			13,716.58750	12,669.903	16.56	0.1900	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			131,906.58750	135,889.903	16.56	0.8100	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			13,983.11160	12,916.424	16.52	0.1933	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			130,173.11160	134,136.424	16.52	0.8067	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,874.89350	11,237.886	17.68	0.1335	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			233,114.89350	237,647.886	17.68	0.8665	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,791.86190	11,159.794	17.70	0.1327	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			234,031.86190	238,569.794	17.70	0.8673	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,709.47300	11,082.309	17.71	0.1319	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			234,949.47300	239,492.309	17.71	0.8681	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			47,347.75940	45,702.328	16.06	0.3384	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			158,557.75940	161,892.328	16.06	0.6616	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			47,130.98040	45,492.551	16.07	0.3371	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			159,340.98040	162,682.551	16.07	0.6629	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			47,565.73360	45,913.273	16.04	0.3397	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			157,775.73360	161,103.273	16.04	0.6603	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>127,836.50</b>	<b>10</b>	<b>462</b>
£ / R	On	15/05/2018	Foreign Exchange Future			17.08340		17.07840			0.0000	0.00	0	11

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 Future			17.18620		17.18190			0.0000	34,905,172.20	2,031	428,317
£ / R	On	17/09/2018	Foreign Exchange Future			17.45940		17.45660			0.0000	0.00	0	18,994
£ / R	On	14/12/2018	Foreign Exchange Future			17.72320		17.72370			0.0000	0.00	0	7,367
£ / R	On	18/03/2019	Foreign Exchange Future			18.01390		18.01370			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.28340		18.28170			0.0000	0.00	0	5,465
<b>Total £ / R Future</b>												<b>34,905,172.20</b>	<b>2,031</b>	<b>465,086</b>
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			64.47380	52.860	16.09	0.2491	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			292.87380	286.260	16.09	0.7509	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,981.90000		16,986.200	28.07	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.07	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			111.33050	107.425	15.26	0.2208	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			819.43050	811.224	15.26	0.7792	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			203.75000	199.447	14.54	0.3625	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			521.85000	513.247	14.54	0.6375	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,220.23990	3,215.720	20.05	0.9946	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			2.13990	1.920	20.05	0.0054	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			109.57080	105.685	15.27	0.2178	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			827.67080	819.485	15.27	0.7822	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			107.83710	103.971	15.29	0.2149	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			835.93710	827.771	15.29	0.7851	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			327.53380	324.842	15.11	0.3285	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,120.93380	1,115.442	15.11	0.6715	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			324.99610	322.306	15.12	0.3265	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,128.39610	1,122.906	15.12	0.6735	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			330.09010	327.401	15.10	0.3306	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,113.49010	1,108.001	15.10	0.6694	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			644.58970	642.313	14.92	0.4468	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,040.88970	1,039.113	14.92	0.5532	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			641.03820	638.763	14.92	0.4449	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,047.33820	1,045.563	14.92	0.5551	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			648.15900	645.876	14.91	0.4486	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,034.45900	1,032.676	14.91	0.5514	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			880.52360	879.484	15.10	0.4845	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,156.82360	1,155.584	15.10	0.5155	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			876.69990	875.660	15.10	0.4830	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,162.99990	1,161.760	15.10	0.5170	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			872.89150	871.857	15.11	0.4814	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,169.19150	1,167.957	15.11	0.5186	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,007.75840	1,008.808	15.23	0.4849	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,356.05840	1,355.408	15.23	0.5151	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,004.00870	1,005.063	15.23	0.4836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,362.30870	1,361.663	15.23	0.5164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,011.52110	1,012.574	15.22	0.4862	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,349.82110	1,349.174	15.22	0.5138	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>34,905,172.20</b>	<b>2,031</b>	<b>466,086</b>
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11550		0.11649			0.0000	1,963.47	17	8,421
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11613		0.11676			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11759		0.11861			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11967		0.12072			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12425		0.12531			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>1,963.47</b>	<b>17</b>	<b>8,421</b>
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			11.12860	9.225	19.10	0.0329	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,361.72860	1,459.425	19.10	0.9671	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			8.15540	5.730	26.61	0.0162	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,358.75540	2,455.930	26.61	0.9838	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			121.88430	96.265	16.86	0.2555	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			472.48430	546.465	16.86	0.7445	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.88	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,324.10000	876,386.800	24.88	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.88	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,324.10000	877,386.800	24.88	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.88	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,324.10000	875,386.800	24.88	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.88	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,324.10000	822,386.800	24.88	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			169.29830	148.519	19.12	0.2065	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,307.89830	1,389.219	19.12	0.7935	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			93.13770	80.105	22.54	0.1104	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,231.73770	2,320.805	22.54	0.8896	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			404.36900	360.687	16.61	0.4388	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			542.96900	601.387	16.61	0.5612	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			647.94180	597.965	16.60	0.5172	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			575.84180	630.665	16.60	0.4828	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			346.39880	317.922	18.68	0.3086	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,274.29880	1,350.622	18.68	0.6914	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,191.97100	1,111.365	13.56	0.8037	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			119.87100	144.065	13.56	0.1963	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			747.28440	706.847	18.23	0.4438	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,215.98440	1,282.347	18.23	0.5562	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			499.59730	471.751	19.64	0.3167	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,968.29730	2,047.251	19.64	0.6833	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,119.89090	1,065.230	16.39	0.6134	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			588.59090	640.730	16.39	0.3866	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>												<b>1,963.47</b>	<b>17</b>	<b>8,421</b>
€ / R	On	23/05/2018	Foreign Exchange Future			14.95630		15.00720			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.03620		15.08780			0.0000	52,295,903.60	3,478	112,971
€ / R	On	17/09/2018	Foreign Exchange Future			15.31830		15.37240			0.0000	0.00	0	59,475
€ / R	On	14/12/2018	Foreign Exchange Future			15.59700		15.65440			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			15.90960		15.96810			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.18040		16.23510			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>52,295,903.60</b>	<b>3,478</b>	<b>190,054</b>
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			139.40810	159.211	12.57	0.5207	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			166.60810	135.511	12.57	0.4793	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			96.64810	84.492	14.30	0.2135	11,490.90	136	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			24.30520	25.144	11.59	0.0921	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			812.10520	761.344	11.59	0.9079	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			12.95920	13.492	13.07	0.0490	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,088.79420	2,037.332	16.89	0.9957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.99420	1.132	16.89	0.0043	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			214.55500	236.271	12.81	0.4689	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			302.35500	272.471	12.81	0.5311	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			638.84810	678.292	14.30	0.7865	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			21.73510	22.492	11.84	0.0824	6,117.85	272	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			44.87500	37.760	14.88	0.1081	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			957.07500	1,001.560	14.88	0.8919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			33.62370	38.487	11.76	0.1292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			721.42370	674.687	11.76	0.8708	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,090.75920	1,039.692	13.07	0.9510	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			11.92530	12.436	13.28	0.0450	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			15.10090	12.275	15.25	0.0407	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,367.30090	1,416.075	15.25	0.9593	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,592.11430	1,541.058	15.56	0.9829	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.31430	4.858	15.56	0.0171	660.65	136	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			859.53510	808.692	11.84	0.9176	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			7.66080	8.085	14.41	0.0288	379.99	47	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			195.43360	174.113	13.38	0.3834	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			357.63360	387.913	13.38	0.6166	36,463.83	94	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,542.23200	6,593.819	28.24	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.03200	0.020	28.24	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,129.72530	1,078.636	13.28	0.9550	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			528.10910	564.599	13.96	0.7324	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,462.46620	5,513.978	28.24	0.9995	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.26620	0.178	28.24	0.0005	8.36	47	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,523.38340	3,574.858	23.20	0.9969	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.18340	1.058	23.20	0.0031	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,345.46080	1,294.285	14.41	0.9712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			123.57350	108.690	13.99	0.2634	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			535.77350	572.491	13.99	0.7366	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			121.27620	106.619	14.01	0.2592	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			543.47620	580.419	14.01	0.7408	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			125.90910	110.799	13.96	0.2676	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			100.57010	94.314	15.88	0.1337	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			99.56750	93.372	15.89	0.1326	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			14.36270	13.427	19.52	0.0211	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,888.91990	1,834.134	11.92	0.9645	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			16.51990	15.834	11.92	0.0355	2,153.42	136	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,198.79360	1,151.502	11.80	0.8551	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			76.39360	83.202	11.80	0.1449	22,630.89	272	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,846.17460	1,894.139	15.90	0.8686	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,828.17010	1,876.014	15.88	0.8663	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,526.70840	1,572.947	15.49	0.8219	213,920.76	136	136
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			139.10840	131.247	15.49	0.1781	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			316.47880	299.421	14.04	0.3581	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			794.07880	831.121	14.04	0.6419	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			904.10220	943.139	14.29	0.6793	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,259.21450	6,313.103	20.19	0.9974	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.61450	1.403	20.19	0.0026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,201.96270	4,255.127	19.52	0.9789	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,837.16750	1,885.072	15.89	0.8674	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			98.57460	92.439	15.90	0.1314	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			276.50220	261.438	14.29	0.3207	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			154.64450	148.788	16.27	0.1536	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,380.24450	2,431.788	16.27	0.8464	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			153.67660	147.863	16.28	0.1527	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,389.27660	2,440.863	16.28	0.8473	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			152.71240	146.945	16.29	0.1519	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,398.31240	2,449.945	16.29	0.8481	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			718.16230	693.541	13.65	0.4779	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			900.06230	933.941	13.65	0.5221	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			725.68040	700.810	13.63	0.4817	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			887.58040	921.210	13.63	0.5183	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			721.91460	697.166	13.64	0.4798	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			893.81460	927.566	13.64	0.5202	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			702.08380	682.711	14.28	0.4207	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,326.98380	1,362.311	14.28	0.5793	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			699.03820	679.755	14.29	0.4193	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,333.93820	1,369.355	14.29	0.5807	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			696.00000	676.806	14.30	0.4178	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,340.90000	1,376.406	14.30	0.5822	0.00	0	0
<b>Total € / R Option</b>												<b>293,826.65</b>	<b>1,276</b>	<b>607,366</b>
<b>Total € / R</b>												<b>52,589,730.25</b>	<b>4,754</b>	<b>797,420</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.43810		9.45170			0.0000	7,474,975.20	792	12,585
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.55470		9.56860			0.0000	0.00	0	1,250
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.66800		9.68280			0.0000	0.00	0	10,912
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.90560		9.91770			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>7,474,975.20</b>	<b>792</b>	<b>24,747</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,042.02270	1,055.363	15.35	0.9800	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.61200	3.358	15.40	0.0194	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,051.91200	1,065.258	15.40	0.9806	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.50480	3.258	15.45	0.0188	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,061.80480	1,075.158	15.45	0.9812	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.72270	3.463	15.35	0.0200	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			19.04070	17.780	15.13	0.0507	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,580.44070	1,593.080	15.13	0.9493	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			19.75610	18.465	15.10	0.0525	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,561.15610	1,573.765	15.10	0.9475	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			19.39510	18.119	15.12	0.0516	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,570.79510	1,583.419	15.12	0.9484	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,842.38990	1,855.923	15.56	0.9139	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			44.68200	43.431	15.57	0.0852	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,851.88200	1,865.431	15.57	0.9148	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			45.70300	44.421	15.54	0.0870	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,832.90300	1,846.421	15.54	0.9130	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			45.18990	43.923	15.56	0.0861	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			223.47160	220.197	14.20	0.2645	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,305.77160	1,314.597	14.20	0.7355	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			221.68720	218.434	14.21	0.2627	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,313.98720	1,322.834	14.21	0.7373	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			219.91440	216.683	14.23	0.2610	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,322.21440	1,331.083	14.23	0.7390	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>7,474,975.20</b>	<b>792</b>	<b>24,747</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.83220		9.79500			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.08720		10.05030			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.06370	2.229	13.17	0.0149	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,027.06370	990.029	13.17	0.9851	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.94520	2.099	13.17	0.0141	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,036.94520	999.899	13.17	0.9859	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.18870	2.366	13.17	0.0157	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,017.18870	980.166	13.17	0.9843	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			736.45340	761.528	12.71	0.7517	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
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			166.15340	154.328	12.71	0.2483	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			729.38930	754.333	12.71	0.7483	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			169.08930	157.133	12.71	0.2517	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			743.55370	768.758	12.71	0.7551	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			163.25370	151.558	12.71	0.2449	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.62780		12.70850			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.87760		12.96040			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.12390		13.21000			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.63660		13.72340			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			6.46670	4.998	19.81	0.0171	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,837.96670	1,917.198	19.81	0.9829	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			6.37830	4.929	19.85	0.0169	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,847.87830	1,927.130	19.85	0.9831	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			6.55670	5.067	19.77	0.0174	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,828.05670	1,907.267	19.77	0.9826	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			43.71400	38.160	16.84	0.0692	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,113.31400	2,190.560	16.84	0.9308	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			43.27350	37.773	16.85	0.0685	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,122.87350	2,200.173	16.85	0.9315	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.83680	37.391	16.87	0.0679	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,132.43680	2,209.791	16.87	0.9321	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			525.62170	485.354	12.96	0.4941	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			525.62170	571.454	12.96	0.5059	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			521.51830	481.477	12.98	0.4911	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			531.51830	577.577	12.98	0.5089	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			529.75970	489.262	12.95	0.4970	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			519.75970	565.362	12.95	0.5030	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			459.25640	434.588	14.72	0.3378	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,455.85640	1,517.988	14.72	0.6622	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			457.07150	432.517	14.73	0.3364	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,463.67150	1,525.917	14.73	0.6636	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			454.89410	430.454	14.75	0.3350	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,471.49410	1,533.854	14.75	0.6650	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/06/2018	Foreign Exchange Future			1.98380		1.99140			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99930		2.00690			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01420		2.02210			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
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04380		2.05170			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			450.00340	488.636	12.96	0.6119	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			229.55720	195.502	13.12	0.3466	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			515.55720	557.502	13.12	0.6534	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			199.04470	168.158	13.28	0.3080	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			585.04470	630.158	13.28	0.6920	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			264.00340	226.636	12.96	0.3881	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,486.78860	1,540.528	14.23	0.7581	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			237.56750	216.569	14.34	0.2270	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,568.56750	1,623.569	14.34	0.7730	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			220.64210	200.848	14.44	0.2129	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,651.64210	1,707.848	14.44	0.7871	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			255.78860	233.528	14.23	0.2419	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,527.54980	1,465.676	12.62	0.7409	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			306.54980	323.676	12.62	0.2591	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,458.39300	1,397.879	12.66	0.7227	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			337.39300	355.879	12.66	0.2773	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,391.21050	1,332.102	12.70	0.7041	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			370.21050	390.102	12.70	0.2959	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,519.87130	1,469.298	13.34	0.6166	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			802.87130	831.298	13.34	0.3834	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,467.20260	1,417.727	13.39	0.6027	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			850.20260	879.727	13.39	0.3973	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,574.03790	1,522.376	13.30	0.6307	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			757.03790	784.376	13.30	0.3693	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01910		2.02620			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05770		2.06470			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09570		2.10290			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24270		2.24960			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,968.17620	2,030.212	16.80	0.9533	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			28.01720	19.054	17.08	0.0419	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,066.01720	2,128.054	17.08	0.9581	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			32.61050	23.679	16.51	0.0521	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,870.61050	1,932.679	16.51	0.9479	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			30.17620	21.212	16.80	0.0467	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			91.51290	85.701	16.29	0.0948	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,944.51290	3,008.701	16.29	0.9052	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			85.01650	79.709	16.38	0.0888	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,038.01650	3,102.709	16.38	0.9112	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			78.98760	74.149	16.46	0.0832	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,131.98760	3,197.149	16.46	0.9168	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			955.40950	916.285	13.73	0.5314	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			826.40950	859.285	13.73	0.4686	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			910.43080	872.895	13.80	0.5137	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			881.43080	915.895	13.80	0.4863	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,002.23140	961.506	13.66	0.5493	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			773.23140	804.506	13.66	0.4507	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			796.06830	821.499	13.87	0.3464	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,836.87670	1,794.456	13.93	0.6414	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			840.87670	867.456	13.93	0.3586	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,783.81470	1,742.319	13.99	0.6291	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			887.81470	915.319	13.99	0.3709	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,892.06830	1,848.499	13.87	0.6536	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.61210		1.61840			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63280		1.63930			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65250		1.65920			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74510		1.75120			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			29.34750	23.188	16.84	0.0610	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,445.34750	1,502.188	16.84	0.9390	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			24.62640	19.368	17.04	0.0518	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,540.62640	1,598.368	17.04	0.9482	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			34.97230	27.772	16.65	0.0719	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,350.97230	1,406.772	16.65	0.9281	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,303.27710	2,360.138	17.20	0.8873	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			113.37550	103.905	16.97	0.1304	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,120.37550	2,175.905	16.97	0.8696	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			104.46370	95.683	17.09	0.1212	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,211.46370	2,267.683	17.09	0.8788	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			96.27710	88.138	17.20	0.1127	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,208.10470	1,157.309	13.36	0.7076	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			316.10470	332.309	13.36	0.2924	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,144.81610	1,095.606	13.46	0.6853	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			352.81610	370.607	13.46	0.3147	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,273.85830	1,221.526	13.27	0.7297	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			281.85830	296.525	13.27	0.2703	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,059.91510	1,028.639	15.05	0.5100	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,147.91510	1,177.639	15.05	0.4900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,021.93670	991.582	15.14	0.4960	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,209.93670	1,240.582	15.14	0.5040	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,099.34440	1,067.132	14.95	0.5241	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,087.34440	1,116.132	14.95	0.4759	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/06/2018	Foreign Exchange Future			0.12470		0.12570			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12440		0.12530			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12330		0.12480			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12150		0.12130			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56800		1.56080			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59170		1.58450			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61460		1.60730			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66160		1.65370			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.83470		8.83210			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.93910		8.93630			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.04110		9.03890			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.54520		9.54040			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			3.63800	3.616	15.87	0.0214	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,011.53800	1,008.916	15.87	0.9786	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			3.52850	3.506	15.92	0.0208	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,021.42850	1,018.806	15.92	0.9792	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			3.75140	3.730	15.82	0.0221	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,001.65140	999.030	15.82	0.9779	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			48.08780	47.537	14.74	0.1258	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,041.78780	1,038.437	14.74	0.8742	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			47.14420	46.554	14.75	0.1236	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,050.84420	1,047.454	14.75	0.8764	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			49.04810	48.536	14.73	0.1280	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,032.74810	1,029.436	14.73	0.8720	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			421.33020	420.898	12.87	0.5734	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			302.43020	299.798	12.87	0.4266	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			416.26280	415.836	12.88	0.5690	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			307.36280	304.736	12.88	0.4310	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	14/12/2018	Foreign Exchange Option	8.94	Call			411.24340	410.822	12.89	0.5646	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			312.34340	309.722	12.89	0.4354	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			415.31110	416.717	14.39	0.4286	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			794.91110	791.517	14.39	0.5714	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			412.18450	413.586	14.41	0.4261	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			801.78450	798.386	14.41	0.5739	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			418.45760	419.875	14.38	0.4311	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			788.05760	784.675	14.38	0.5689	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/06/2018	Foreign Exchange Future			1.27150		1.27500			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27660		1.28000			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.28170		1.28530			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34240		1.34580			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			450.00000	485.000		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			550.00000	585.000		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			350.00000	385.000		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			900.00000	934.000		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			1,000.00000	1,034.000		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			800.00000	834.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			253.00000	217.000		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			153.00000	117.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			353.00000	317.000		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			258.00000	224.000		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			158.00000	124.000		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			358.00000	324.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.35950		1.35390			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.36530		1.35980			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On	18/06/2018	Foreign Exchange Future				1.18940		1.18890			0.0000	11,894.00	10	2,508
QUANTO €On	17/09/2018	Foreign Exchange Future				1.19790		1.19740			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>11,894.00</b>	<b>10</b>	<b>2,508</b>
<b>Total QUANTO € / \$</b>												<b>11,894.00</b>	<b>10</b>	<b>2,508</b>
R / ¥	On	29/06/2018	Foreign Exchange Future			8.61090	0.11464	8.56460			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11464	649.72560	792.706	14.05	0.2879	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11464	3,803.72560	3,483.706	14.05	0.7121	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11464	622.11000	761.253	14.01	0.2800	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11464	3,876.11000	3,552.253	14.01	0.7200	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11464	678.14690	824.978	14.10	0.2959	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11464	3,732.14690	3,415.978	14.10	0.7041	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11464	3,406.37040	3,752.370	16.85	0.7050	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11464	1,160.37040	1,043.370	16.85	0.2950	22,954,142.20	220,000	0
<b>Total R / ¥ Option</b>												<b>22,954,142.20</b>	<b>220,000</b>	<b>0</b>
<b>Total R / ¥</b>												<b>22,954,142.20</b>	<b>220,000</b>	<b>0</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Future			8.65820	0.11464	8.58410			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.50390	0.11464	8.43070			0.0000	0.00	0	283
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>283</b>
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11464	1,268.53430	1,627.052	14.73	0.4986	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11464	3,541.81990	3,002.921	13.65	0.7130	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11464	2,127.53430	1,745.052	14.73	0.5014	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11464	1,222.56230	1,573.959	14.68	0.4891	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11464	2,181.56230	1,791.959	14.68	0.5109	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11464	1,315.48280	1,681.077	14.78	0.5081	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11464	2,074.48280	1,699.077	14.78	0.4919	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11464	482.81990	684.921	13.65	0.2870	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11464	2,329.02120	2,678.573	15.35	0.4696	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11464	4,022.02120	3,639.573	15.35	0.5304	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Call		0.11464	0.00000	5,351.036	17.20	0.6701	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.17	Put		0.11464	0.00000	2,012.036	17.20	0.3299	1,153,278.74	50,000	50,000
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11464	2,282.75180	2,628.556	15.31	0.4644	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11464	4,075.75180	3,689.556	15.31	0.5356	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11464	2,236.98540	2,579.072	15.28	0.4592	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11464	4,129.98540	3,740.072	15.28	0.5408	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>1,153,278.74</b>	<b>50,000</b>	<b>51,200</b>
<b>Total R / ¥EN</b>												<b>1,153,278.74</b>	<b>50,000</b>	<b>51,483</b>
SGD / R	On	18/06/2018	Foreign Exchange Future			9.42630		9.47120			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.55450		9.60100			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.67610		9.72480			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.23540		10.28380			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			18.95200	15.010	14.33	0.0761	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			647.75200	688.710	14.33	0.9239	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			18.26600	14.508	14.37	0.0738	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			657.06600	698.208	14.37	0.9262	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			19.66260	15.531	14.29	0.0786	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			638.46260	679.231	14.29	0.9214	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			150.40930	134.411	13.15	0.2949	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			549.40930	579.911	13.15	0.7051	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			148.00280	132.194	13.17	0.2909	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			557.00280	587.694	13.17	0.7091	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			152.85140	136.666	13.13	0.2989	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			541.85140	572.166	13.13	0.7011	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			561.21090	526.909	12.00	0.6526	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			206.41090	220.809	12.00	0.3474	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			555.13590	521.049	12.01	0.6483	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			210.33590	224.949	12.01	0.3517	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			567.32890	532.816	11.99	0.6569	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			202.52890	216.715	11.99	0.3431	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			412.88280	430.220	12.66	0.4074	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			696.79030	665.455	12.63	0.5985	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			402.99030	420.055	12.63	0.4015	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			691.72060	660.519	12.65	0.5955	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			407.92060	425.119	12.65	0.4045	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			686.68280	655.620	12.66	0.5926	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/06/2018	Foreign Exchange Future			2.92600		2.91450			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.86260		2.85070			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80160		2.79120			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.77090		2.75570			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 TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>3,940</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.30920	0.467	26.36	0.0059	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			745.80920	734.467	26.36	0.9941	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.30260	0.465	26.63	0.0058	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			755.80260	744.465	26.63	0.9942	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.31610	0.470	26.09	0.0059	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			735.81610	724.469	26.09	0.9941	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.39210	6.781	16.50	0.0581	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			514.69210	504.181	16.50	0.9419	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.00840	6.352	16.52	0.0548	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			524.30840	513.752	16.52	0.9452	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.80190	7.237	16.49	0.0615	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			505.10190	494.637	16.49	0.9385	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			62.96920	67.397	15.18	0.3308	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			241.76920	235.797	15.18	0.6692	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			60.55130	64.854	15.22	0.3211	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			249.35130	243.255	15.22	0.6789	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			65.47640	70.031	15.14	0.3408	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			234.27640	228.431	15.14	0.6592	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.20190	27.448	17.95	0.1164	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			799.50190	786.548	17.95	0.8836	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.85470	27.075	18.03	0.1147	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			809.15470	796.175	18.03	0.8853	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			25.55920	27.830	17.87	0.1182	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			789.85920	776.930	17.87	0.8818	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>3,940</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.25380		1.24730			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.22840		1.22170			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20250		1.19710			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15350		1.14710			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>687 921 470.57</b>	<b>53,152</b>	<b>2,223,341</b>
<b>Total Options</b>												<b>29 013 341.60</b>	<b>333,276</b>	<b>3,283,956</b>
<b>Grand Total:</b>												<b>716,934,812.16</b>	<b>386,428</b>	<b>5,507,297</b>