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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/05/2018 Foreign Exchange Future			12.64030		12.45660			0.0000	252,806,000.00	20,000	0
\$ / R On 30/05/2018 Foreign Exchange Future			12.60540		12.45660			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.60540		12.45660			0.0000	0.00	0	270
\$ / R On 08/06/2018 Foreign Exchange Future			12.61740		12.47010			0.0000	0.00	0	1,746
\$ / R On 15/06/2018 Foreign Exchange Future			12.35090		12.35090			0.0000	0.00	0	20
\$ / R On 18/06/2018 Foreign Exchange Future			12.63420		12.48650			0.0000	665,910,779.40	52,707	1,160,363
\$ / R On 20/06/2018 Foreign Exchange Future			12.63750		12.48980			0.0000	0.00	0	5,947
\$ / R On 29/06/2018 Foreign Exchange Future			12.65260		12.50460			0.0000	25,305,200.00	2,000	3,981
\$ / R On 02/07/2018 Foreign Exchange Future			12.65770		12.50950			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.66440		12.51610			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.68800		12.53920			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.69470		12.54580			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.69640		12.54750			0.0000	0.00	0	70
\$ / R On 27/07/2018 Foreign Exchange Future			12.69980		12.55080			0.0000	0.00	0	1,345
\$ / R On 31/07/2018 Foreign Exchange Future			12.70650		12.55740			0.0000	0.00	0	2,515
\$ / R On 07/08/2018 Foreign Exchange Future			12.71810		12.56890			0.0000	0.00	0	0
\$ / R On 13/08/2018 Foreign Exchange Future			12.72800		12.57890			0.0000	0.00	0	70
\$ / R On 31/08/2018 Foreign Exchange Future			12.75790		12.60850			0.0000	0.00	0	3,479
\$ / R On 03/09/2018 Foreign Exchange Future			12.47770		12.47770			0.0000	0.00	0	177
\$ / R On 17/09/2018 Foreign Exchange Future			12.78590		12.63570			0.0000	16,161,377.60	1,264	85,599
\$ / R On 28/09/2018 Foreign Exchange Future			12.80410		12.65330			0.0000	0.00	0	2,695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/10/2018	Foreign Exchange Future			12.84860		12.69660			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.85520		12.70300			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.85850		12.70620			0.0000	0.00	0	3,113
\$ / R	On	05/11/2018	Foreign Exchange Future			12.86670		12.71420			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.87990		12.72700			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.88490		12.73180			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.90800		12.75420			0.0000	0.00	0	2,812
\$ / R	On	11/12/2018	Foreign Exchange Future			12.92590		12.77150			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.93080		12.77620			0.0000	3,491,316.00	270	26,044
\$ / R	On	31/12/2018	Foreign Exchange Future			12.95850		12.80290			0.0000	0.00	0	1,580
\$ / R	On	31/01/2019	Foreign Exchange Future			13.00890		12.85170			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.03010		12.87220			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.05450		12.89580			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.08430		12.92400			0.0000	0.00	0	4,948
\$ / R	On	27/03/2019	Foreign Exchange Future			13.09910		12.93810			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.15530		12.99150			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.22680		13.06110			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.49050		13.33350			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.76410		13.61320			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.86360		13.70570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.96740		13.80230			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>963,674,673.00</b>	<b>76,241</b>	<b>1,404,785</b>
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			44.17780	0.000	18.44	0.0000	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			50.77780	190.300	18.44	1.0000	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			49.58970	0.000	18.44	0.0000	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			46.18970	180.300	18.44	1.0000	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Put			1,033.46610	884.615	37.07	0.9998	0.00	0	0
\$ / R	On	30/05/2018	Foreign Exchange Option	13.49	Call			0.06610	0.015	37.07	0.0002	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Put			137.26680	42.276	17.86	0.3670	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.55	Call			43.86680	97.676	17.86	0.6330	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Call			232.67340	367.723	21.23	0.9699	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.24	Put			16.07340	2.323	21.23	0.0301	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,973.48440	2,824.631	75.92	0.9998	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.08440	0.031	75.92	0.0002	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Put			306.14000	168.079	19.90	0.7785	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.75	Call			12.74000	23.479	19.90	0.2215	0.00	0	118
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,343.42020	1,194.619	34.85	0.9998	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			0.02020	0.019	34.85	0.0002	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			32.30410	67.170	17.31	0.5159	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			175.70410	61.770	17.31	0.4841	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			251.88360	120.690	18.86	0.6815	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			18.48360	36.091	18.86	0.3185	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,433.63480	3,284.682	91.92	0.9996	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.23480	0.082	91.92	0.0004	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			367.13700	248.224	16.46	0.6963	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	08/06/2018	Foreign Exchange Option	12.80	Call			37.23700	65.624	16.46	0.3037	0.00	0	1,746
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	15/06/2018	Foreign Exchange Option	12.35	Call			0.90000	0.900		1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,943.67490	2,796.003	27.18	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			0.17490	0.203	27.18	0.0009	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			10.87350	16.953	18.24	0.0719	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			984.37350	842.754	18.24	0.9281	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,673.57570	3,525.895	31.05	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.07570	0.095	31.05	0.0004	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			1.79830	2.338	20.40	0.0114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,615.29830	1,468.138	20.40	0.9886	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,893.50150	4,745.804	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.00150	0.004	32.59	0.0000	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.26030	2.984	19.89	0.0146	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,515.76030	1,368.784	19.89	0.9854	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,793.50210	4,645.805	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.00210	0.005	32.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			3.39950	4.884	19.20	0.0233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,346.89950	1,200.684	19.20	0.9767	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,923.54160	3,775.878	32.38	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.04160	0.078	32.38	0.0003	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,723.50280	4,575.806	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.00280	0.006	32.59	0.0000	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.31660	4.719	19.23	0.0226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,356.81660	1,210.519	19.23	0.9774	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,513.50570	4,365.813	32.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.00570	0.013	32.59	0.0001	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			2.86520	3.843	19.38	0.0187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,416.36520	1,269.643	19.38	0.9813	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			312.11070	422.352	14.04	0.8305	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			75.61070	38.152	14.04	0.1695	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4.15410	6.416	18.99	0.0300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,267.65410	1,122.216	18.99	0.9700	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,433.50760	4,285.817	32.59	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.00760	0.017	32.59	0.0001	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.29650	1.648	21.15	0.0081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,764.79650	1,617.448	21.15	0.9919	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			305.43760	414.379	14.07	0.8237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			78.93760	40.179	14.07	0.1763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			3.66270	5.411	19.12	0.0256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,317.16270	1,171.211	19.12	0.9744	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,163.51890	4,015.840	32.59	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.01890	0.040	32.59	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			3.57250	5.229	19.15	0.0248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,327.07250	1,181.029	19.15	0.9752	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,303.61180	3,155.935	29.09	0.9994	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	15.79	Call			0.11180	0.134	29.09	0.0006	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,044.23960	1,896.703	22.57	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.73960	0.903	22.57	0.0044	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			9.53380	14.860	18.34	0.0640	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,023.03380	880.660	18.34	0.9360	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			279.67850	383.264	14.18	0.7951	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			93.17850	49.064	14.18	0.2049	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,813.70940	2,666.041	26.49	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			0.20940	0.241	26.49	0.0011	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			407.00200	532.300	13.67	0.9056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			40.50200	18.100	13.67	0.0944	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			25.15250	37.948	17.41	0.1458	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			738.65250	603.748	17.41	0.8542	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,733.73510	2,586.068	26.06	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			0.23510	0.268	26.06	0.0013	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			0.22500	0.258	26.22	0.0012	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,763.72500	2,616.058	26.22	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,063.50000	7,915.800	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	32.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,513.83020	2,366.180	24.95	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			0.33020	0.380	24.95	0.0018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			44.95810	20.490	13.73	0.1043	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			391.45810	514.690	13.73	0.8957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			383.80980	505.972	13.76	0.8906	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			47.30980	21.772	13.76	0.1094	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,287.88030	1,435.049	19.91	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.38030	0.848	19.91	0.0045	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			72.37620	36.200	14.01	0.1628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			318.87620	430.400	14.01	0.8372	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			742.77150	888.207	15.66	0.9771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			6.27150	4.007	15.66	0.0229	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			879.06450	740.044	17.95	0.9016	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			15.56450	24.244	17.95	0.0984	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			596.55580	740.147	14.26	0.9648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			10.05580	5.947	14.26	0.0352	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.12530	1.508	19.16	0.0079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,138.62530	1,285.708	19.16	0.9921	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			2.72790	2.024	18.45	0.0107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,039.22790	1,186.224	18.45	0.9893	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			723.16330	868.414	15.47	0.9758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			6.66330	4.214	15.47	0.0242	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			5.40610	3.544	16.13	0.0200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			791.90610	937.744	16.13	0.9800	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			42.68920	19.267	13.70	0.0993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			399.18920	523.467	13.70	0.9007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			890.56640	1,037.004	17.06	0.9846	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			4.06640	2.804	17.06	0.0154	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			693.80680	838.750	15.19	0.9737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			7.30680	4.550	15.19	0.0263	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			455.51880	586.401	13.50	0.9315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			29.01880	12.201	13.50	0.0685	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			160.01390	94.458	14.60	0.3275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			196.51390	278.658	14.60	0.6725	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			69.23350	34.321	13.98	0.1563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			325.73350	438.521	13.98	0.8437	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Put			60.34990	29.114	13.90	0.1376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.20	Call			346.84990	463.314	13.90	0.8624	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Put			216.39880	136.112	14.88	0.4171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.55	Call			152.89880	220.312	14.88	0.5829	0.00	0	80,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00050	0.001	32.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,213.50050	5,065.801	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00050	0.001	32.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,223.50050	5,075.801	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00050	0.001	32.59	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,203.50050	5,055.801	32.59	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			5.99590	9.312	18.71	0.0420	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,159.49590	1,015.112	18.71	0.9580	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			39.10440	58.223	16.80	0.2108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			602.60440	474.023	16.80	0.7892	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,893.54580	3,745.879	32.22	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.04580	0.079	32.22	0.0003	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,487.13580	1,634.594	20.90	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.63580	0.394	20.90	0.0021	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			45.04980	67.030	16.59	0.2372	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			558.54980	432.830	16.59	0.7628	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,623.77750	2,476.117	25.50	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			0.27750	0.317	25.50	0.0015	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			50.42950	74.958	16.43	0.2602	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			523.92950	400.758	16.43	0.7398	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,653.76500	2,506.103	25.65	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			0.26500	0.303	25.65	0.0014	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			173.42290	248.319	14.74	0.6281	0.00	0	3,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			186.92290	114.119	14.74	0.3719	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,013.65940	2,865.987	27.55	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			0.15940	0.186	27.55	0.0009	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			4.90910	7.604	18.86	0.0350	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,218.40910	1,073.404	18.86	0.9650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			506.61800	642.136	13.34	0.9521	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			20.11800	7.936	13.34	0.0479	0.00	0	38,700
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,323.94860	2,176.328	23.98	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			0.44860	0.528	23.98	0.0025	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			989.60540	1,136.449	17.99	0.9879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			3.10540	2.249	17.99	0.0121	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			90.23770	132.418	15.57	0.4082	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			353.73770	248.218	15.57	0.5918	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,033.52900	3,885.861	32.59	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.02900	0.061	32.59	0.0003	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,224.03270	2,076.435	23.48	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.53270	0.635	23.48	0.0031	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			18.28860	28.448	17.82	0.1131	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			831.78860	694.249	17.82	0.8869	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,043.65340	2,895.980	27.71	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			0.15340	0.180	27.71	0.0008	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			27.64410	41.360	17.29	0.1572	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			711.14410	577.160	17.29	0.8428	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			221.88750	311.307	14.46	0.7156	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			135.38750	77.107	14.46	0.2844	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			10.18230	15.874	18.29	0.0678	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,003.68230	861.674	18.29	0.9322	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,003.53200	3,855.867	32.59	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.03200	0.067	32.59	0.0003	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			23.60990	35.827	17.49	0.1387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			757.10990	621.627	17.49	0.8613	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			163.22150	97.765	14.62	0.3239	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			213.02150	295.265	14.62	0.6761	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Call			249.94580	331.762	14.77	0.6542	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.45	Put			195.34580	129.162	14.77	0.3458	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Put			456.51170	347.556	15.91	0.6220	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.85	Call			111.11170	150.155	15.91	0.3780	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Call			240.18120	319.695	14.81	0.6400	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.47	Put			205.58120	137.095	14.81	0.3600	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Put			293.67990	206.058	15.11	0.4679	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.62	Call			178.27990	238.658	15.11	0.5321	0.00	0	158
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Put			232.82570	158.230	14.91	0.3958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.52	Call			217.42570	290.830	14.91	0.6042	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Put			256.35840	176.475	14.99	0.4247	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.56	Call			200.95840	269.075	14.99	0.5753	0.00	0	635
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Put			250.37200	171.803	14.97	0.4174	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.55	Call			204.97200	274.403	14.97	0.5826	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,116.13050	2,968.068	25.37	0.9975	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			0.73050	0.668	25.37	0.0025	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Call			383.61470	491.196	14.30	0.8038	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.22	Put			99.01470	58.596	14.30	0.1962	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Call			254.93790	337.907	14.75	0.6612	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	12.44	Put			190.33790	125.307	14.75	0.3388	0.00	0	109
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,308.69190	1,166.202	19.10	0.9372	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			13.29190	18.802	19.10	0.0628	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,596.19900	3,448.185	29.05	0.9975	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	29/06/2018	Foreign Exchange Option	16.10	Call			0.79900	0.785	29.05	0.0025	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			731.29320	871.367	14.65	0.9442	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			21.79320	13.667	14.65	0.0558	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			236.11850	312.565	14.69	0.6187	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			226.61850	154.865	14.69	0.3813	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,480.73980	1,336.957	19.27	0.9516	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			10.23980	14.657	19.27	0.0484	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			679.69500	555.055	16.66	0.7517	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			69.19500	92.755	16.66	0.2483	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			515.44780	634.988	13.94	0.8624	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			69.34780	40.588	13.94	0.1376	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,237.96540	1,097.720	18.53	0.9069	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			24.06540	32.120	18.53	0.0931	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,115.03210	977.165	18.14	0.8826	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			31.13210	41.565	18.14	0.1174	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,299.57420	1,161.149	18.26	0.8819	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			38.77420	49.149	18.26	0.1181	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			12.16000	16.373	18.93	0.0437	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,916.36000	1,771.674	18.93	0.9563	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,396.70420	3,247.696	23.04	0.9934	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.50420	2.396	23.04	0.0066	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,664.76220	1,522.785	18.70	0.9311	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			20.56220	27.484	18.70	0.0689	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,176.84810	3,027.846	21.96	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.64810	2.546	21.96	0.0073	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,760.10090	1,617.150	18.77	0.9402	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			17.60090	23.550	18.77	0.0598	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			100.66860	66.375	13.90	0.1704	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			591.46860	706.175	13.90	0.8296	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,265.88240	3,116.943	21.92	0.9909	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.28240	3.443	21.92	0.0091	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,296.61370	1,160.099	17.93	0.8579	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			54.01370	66.599	17.93	0.1421	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,765.07800	3,615.830	23.52	0.9940	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.47800	2.330	23.52	0.0060	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,613.81000	3,464.922	22.22	0.9924	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.71000	3.022	22.22	0.0076	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			208.98770	152.768	14.28	0.2947	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			457.88770	550.868	14.28	0.7053	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			59.01340	72.457	17.95	0.1458	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,350.11340	1,214.357	17.95	0.8542	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,064.50490	1,921.105	19.22	0.9378	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			23.40490	29.105	19.22	0.0622	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,447.32340	3,299.640	20.66	0.9837	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			5.82340	7.540	20.66	0.0163	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,293.97890	1,162.507	17.43	0.8006	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			102.47890	120.407	17.43	0.1994	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,964.03990	3,815.576	20.93	0.9920	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.53990	3.476	20.93	0.0080	0.00	0	500
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Put			0.00000	0.000		0.0000	0.00	0	0
\$ / R	On	03/09/2018	Foreign Exchange Option	12.47	Call			7.70000	7.700		1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,651.83390	1,798.892	14.93	0.9692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.13390	12.992	14.93	0.0308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			481.49430	562.019	14.49	0.6266	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			345.79430	276.120	14.49	0.3734	0.00	0	34,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,511.50010	3,363.797	19.94	0.9805	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			7.20010	9.696	19.94	0.0195	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			337.52360	394.026	15.09	0.4926	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			551.82360	458.126	15.09	0.5074	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,412.80140	3,265.422	19.95	0.9776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			8.50140	11.322	19.95	0.0224	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			301.96630	352.648	15.33	0.4532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			626.26630	526.748	15.33	0.5468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,537.38470	2,392.466	19.64	0.9340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			33.08470	38.366	19.64	0.0660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			138.48820	161.022	17.04	0.2386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,232.78820	1,105.122	17.04	0.7614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			430.22350	503.648	14.67	0.5838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			404.52350	327.748	14.67	0.4162	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,343.83640	3,196.706	19.95	0.9753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			9.53640	12.606	19.95	0.0247	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,452.25720	3,304.744	19.95	0.9788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			7.95720	10.644	19.95	0.0212	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			412.75450	483.645	14.73	0.5683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			427.05450	347.745	14.73	0.4317	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,164.35510	1,038.770	16.87	0.7442	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			150.05510	174.670	16.87	0.2558	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,659.88690	3,511.758	19.93	0.9842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			5.58690	7.658	19.93	0.0158	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,385.92050	4,236.420	19.90	0.9946	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.62050	2.320	19.90	0.0054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			201.36850	234.828	16.24	0.3279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			925.66850	808.928	16.24	0.6721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			878.40280	763.706	16.10	0.6552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			214.10280	249.606	16.10	0.3448	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			967.90640	1,095.063	13.55	0.8785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			82.20640	59.163	13.55	0.1215	0.00	0	93,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			225.16610	262.638	15.99	0.3593	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			839.46610	726.738	15.99	0.6407	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,178.75820	1,315.540	13.32	0.9306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			43.05820	29.640	13.32	0.0694	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			889.17010	1,011.625	13.65	0.8526	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	11.85	Put			103.47010	75.725	13.65	0.1474	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			777.88440	892.474	13.79	0.8084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			142.18440	106.574	13.79	0.1916	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,008.54700	1,137.878	13.51	0.8904	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			72.84700	51.978	13.51	0.1096	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,092.19870	1,225.507	13.41	0.9120	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			56.49870	39.607	13.41	0.0880	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			587.36680	681.054	14.18	0.7036	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			251.66680	195.154	14.18	0.2964	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,196.39110	1,334.550	13.38	0.9328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			40.69110	28.650	13.38	0.0672	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			500.20230	411.564	14.93	0.4776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			365.90230	427.464	14.93	0.5224	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,038.91480	917.712	16.55	0.7088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			174.61480	203.612	16.55	0.2912	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			519.30110	428.393	14.97	0.4889	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			355.00110	414.293	14.97	0.5111	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			230.76190	177.527	14.10	0.2777	0.00	0	40,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			616.46190	713.427	14.10	0.7223	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			851.13730	971.073	13.70	0.8385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			115.43730	85.173	13.70	0.1615	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			491.33820	573.168	14.46	0.6344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			335.63820	267.268	14.46	0.3656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			400.54180	469.067	14.78	0.5568	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			444.84180	363.167	14.78	0.4432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			801.12160	690.454	15.88	0.6256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			236.82160	276.355	15.88	0.3744	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			543.01740	631.428	14.30	0.6731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			287.31740	225.528	14.30	0.3269	0.00	0	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			654.27130	552.751	15.43	0.5607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			289.97130	338.651	15.43	0.4393	0.00	0	30,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			327.43880	382.313	15.15	0.4817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			571.73880	476.413	15.15	0.5183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Call			532.34880	619.440	14.33	0.6654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.40	Put			296.64880	233.540	14.33	0.3346	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Call			4,465.70500	4,615.903	19.40	1.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	8.17	Put			0.00500	0.003	19.40	0.0000	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Call			443.73310	519.074	14.62	0.5955	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.58	Put			388.03310	313.174	14.62	0.4045	0.00	0	8,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			43.51060	50.663	19.15	0.0853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,267.81060	2,124.763	19.15	0.9147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			43.08190	50.156	19.17	0.0845	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,277.38190	2,134.256	19.17	0.9155	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			43.94500	51.176	19.14	0.0861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,258.24500	2,115.275	19.14	0.9139	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,605.96780	3,457.803	19.98	0.9776	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		9.26780	11.903	19.98	0.0224	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,294.53880	1,166.335	17.12	0.7603	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		147.83880	170.435	17.12	0.2397	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,150.78210	4,001.343	20.04	0.9889	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		4.08210	5.443	20.04	0.0111	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,899.78080	1,763.070	18.10	0.8369	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		106.38080	121.670	18.10	0.1631	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,426.32900	2,283.364	18.91	0.8910	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		69.32900	78.564	18.91	0.1090	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,790.44770	3,641.057	21.24	0.9572	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		26.64770	29.557	21.24	0.0428	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,295.79340	1,170.889	16.85	0.7220	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		201.99340	229.389	16.85	0.2780	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,328.69600	4,179.703	21.63	0.9725	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		14.89600	18.203	21.63	0.0275	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		155.42390	121.438	13.72	0.1827	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		969.62390	1,088.138	13.72	0.8173	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		200.21970	226.718	16.91	0.2715	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,346.01970	1,220.018	16.91	0.7285	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,116.71690	3,968.566	21.62	0.9637	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		20.91690	25.266	21.62	0.0363	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,229.37380	2,088.936	18.44	0.8601	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		96.37380	108.836	18.44	0.1399	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,926.51390	2,075.049	14.67	0.9625	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		24.71390	20.149	14.67	0.0375	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		846.11780	741.510	15.67	0.5737	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		357.91780	406.410	15.67	0.4263	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		107.90020	82.946	13.54	0.1325	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		1,169.70020	1,297.846	13.54	0.8675	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		3,982.81260	3,833.566	21.38	0.9470	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		37.01260	41.566	21.38	0.0530	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,296.96880	1,174.787	16.65	0.6930	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		251.16880	282.787	16.65	0.3070	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,576.57860	4,425.937	21.47	0.9674	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		20.77860	23.937	21.47	0.0326	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,177.66410	1,060.442	16.33	0.6539	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		299.16410	336.342	16.33	0.3461	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		2,992.95820	2,844.451	19.40	0.9018	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		74.45820	80.351	19.40	0.0982	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,491.85230	4,342.098	21.52	0.9583	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		28.05230	32.898	21.52	0.0417	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		498.89290	562.037	15.13	0.5142	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		682.69290	591.237	15.13	0.4858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,240.32300	3,091.355	19.87	0.9126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call		338.71300	381.038	16.06	0.3806	36,579.63	96	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		111.21150	124.504	18.51	0.1454	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	15.08	Put			2,415.01150	2,273.704	18.51	0.8546	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			110.44860	123.636	18.53	0.1445	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,424.24860	2,282.836	18.53	0.8555	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			404.88050	456.109	15.63	0.4390	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			111.97830	125.380	18.50	0.1463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,405.77830	2,264.580	18.50	0.8537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			1,168.91790	1,293.878	13.63	0.8418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			142.71790	113.078	13.63	0.1582	10,855.49	96	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			1,062.51300	950.238	16.06	0.6194	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			247.59840	277.531	16.86	0.2922	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			633.70500	713.592	14.62	0.6072	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			487.50500	412.792	14.62	0.3928	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			1,463.10190	1,337.306	16.95	0.7164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			239.30190	268.106	16.95	0.2836	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			878.68050	775.309	15.63	0.5610	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			419.68740	472.845	15.54	0.4514	90,786.24	192	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,341.32600	2,200.899	18.41	0.8471	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			117.52600	131.699	18.41	0.1529	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			758.20640	850.801	14.24	0.6796	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			362.00640	300.001	14.24	0.3204	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			1,421.39840	1,296.731	16.86	0.7078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			117.55330	92.500	13.54	0.1353	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,298.30910	1,177.290	16.59	0.6807	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			274.50910	308.090	16.59	0.3193	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			708.51040	615.311	15.20	0.4966	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			484.71040	546.111	15.20	0.5034	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			843.48740	742.045	15.54	0.5486	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			66.52300	72.155	19.87	0.0874	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,240.67520	2,101.552	18.26	0.8362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			126.87520	142.352	18.26	0.1638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			419.80400	351.648	14.42	0.3552	0.00	0	10,100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			696.00400	782.448	14.42	0.6448	150,230.00	192	232,078
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,253.75330	1,383.300	13.54	0.8647	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,172.60700	4,024.654	21.38	0.9386	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			45.50700	53.154	21.38	0.0614	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,298.28210	1,178.360	16.48	0.6675	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			301.18210	336.860	16.48	0.3325	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,803.21120	4,652.263	21.38	0.9618	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			26.11120	30.763	21.38	0.0382	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			602.14380	521.352	14.77	0.4206	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			663.84380	740.252	14.77	0.5794	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,400.28970	2,261.753	18.15	0.8121	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			172.48970	191.853	18.15	0.1879	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			638.15160	556.437	14.80	0.4210	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			703.95160	780.937	14.80	0.5790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,149.49400	1,265.064	13.89	0.7633	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	12.06	Put			285.49400	240.764	13.89	0.2367	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,606.87150	2,762.671	12.54	0.9846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			12.87150	8.371	12.54	0.0154	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			372.62050	411.334	16.59	0.3429	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,498.62050	1,377.034	16.59	0.6571	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,328.46280	1,453.860	13.68	0.8170	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			204.46280	169.560	13.68	0.1830	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			769.84010	851.116	14.66	0.6013	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			605.84010	526.816	14.66	0.3987	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,044.12900	939.793	15.67	0.5502	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			518.12900	574.093	15.67	0.4498	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,556.48700	1,688.233	13.31	0.8732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			132.48700	103.933	13.31	0.1268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,473.60110	2,334.856	18.10	0.8005	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			197.60110	219.156	18.10	0.1995	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,372.20080	1,498.979	13.61	0.8289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			188.20080	154.679	13.61	0.1711	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,849.57250	1,722.125	17.24	0.7187	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			293.57250	326.425	17.24	0.2813	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			185.38650	205.473	18.24	0.1885	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,581.38650	2,441.174	18.24	0.8115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			184.41130	204.378	18.25	0.1876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,590.41130	2,450.078	18.25	0.8124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			186.37080	206.576	18.23	0.1894	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,572.37080	2,432.276	18.23	0.8106	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			345.49320	294.222	14.03	0.2694	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,073.59320	1,183.322	14.03	0.7306	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			1,079.41610	975.437	15.64	0.5368	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			580.91610	640.737	15.64	0.4632	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			712.89240	628.586	14.85	0.4216	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			784.39240	863.886	14.85	0.5784	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			751.93680	828.412	14.96	0.5614	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			760.43680	673.112	14.96	0.4386	0.00	0	2,500
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,192.26100	1,304.153	14.18	0.7208	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			411.16100	357.353	14.18	0.2792	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,917.43350	1,791.291	17.12	0.6807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			398.53350	438.091	17.12	0.3193	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			441.97280	483.003	16.81	0.3472	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,748.78710	1,624.046	16.82	0.6541	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			437.81250	478.695	16.84	0.3446	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,756.71250	1,631.895	16.84	0.6554	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,740.87280	1,616.203	16.81	0.6528	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			856.31960	765.398	15.15	0.4503	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			787.41960	862.198	15.15	0.5497	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			2,400.46000	2,550.478	10.84	0.9761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			29.36000	13.678	10.84	0.0239	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			439.88710	480.846	16.82	0.3459	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			445.88470	474.895	18.35	0.2793	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,932.38470	2,804.395	18.35	0.7207	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			448.67010	477.893	18.33	0.2809	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,915.17010	2,787.393	18.33	0.7191	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,771.89240	6,625.522	20.76	0.9189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			105.39240	116.022	20.76	0.0811	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			447.27720	476.394	18.34	0.2801	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,923.77720	2,795.894	18.34	0.7199	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			796.13190	838.996	17.45	0.3953	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,352.93190	2,244.896	17.45	0.6047	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			793.95470	836.671	17.45	0.3944	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,360.75470	2,252.571	17.45	0.6056	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			798.32440	841.329	17.44	0.3962	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,345.12440	2,237.229	17.44	0.6038	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,491.97730	2,379.875	17.64	0.6054	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			827.67730	873.475	17.64	0.3946	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			907.64530	959.691	17.63	0.4122	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,465.34530	2,352.291	17.63	0.5878	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			912.20980	964.545	17.61	0.4139	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,449.90980	2,337.145	17.61	0.5861	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			909.92380	962.118	17.62	0.4131	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,457.62380	2,344.718	17.62	0.5869	0.00	0	0
<b>Total \$ / R Option</b>												<b>288,451.35</b>	<b>576</b>	<b>3,165,332</b>
<b>Total \$ / R</b>												<b>963,963,124.35</b>	<b>76,817</b>	<b>4,570,117</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.63420		12.48650			0.0000	0.00	0	419
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.78590		12.63570			0.0000	0.00	0	47
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.93080		12.77620			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.22680		13.06110			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>0.00</b>	<b>0</b>	<b>476</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			266.61330	355.870	19.54	0.0173	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			144,616.61330	129,935.870	19.54	0.9827	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			260.32380	346.948	19.59	0.0169	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			145,610.32380	130,926.948	19.59	0.9831	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			273.06760	365.052	19.48	0.0178	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			143,623.06760	128,945.052	19.48	0.9822	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,416.47290	12,152.555	17.65	0.1865	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			147,846.47290	134,562.555	17.65	0.8135	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,307.31080	12,032.333	17.67	0.1849	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			148,737.31080	135,442.333	17.67	0.8151	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,526.83240	12,273.895	17.63	0.1882	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			146,956.83240	133,683.895	17.63	0.8118	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,314.40210	11,531.290	18.66	0.1357	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		251,694.40210	237,451.290	18.66	0.8643		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		10,244.33970	11,451.536	18.67	0.1349		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		252,624.33970	238,371.536	18.67	0.8651		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		10,174.81680	11,372.397	18.69	0.1340		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		253,554.81680	239,292.397	18.69	0.8660		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		43,988.71090	48,084.572	16.82	0.3459		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		174,878.71090	162,404.572	16.82	0.6541		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		43,781.24560	47,869.499	16.84	0.3446		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		175,671.24560	163,189.499	16.84	0.6554		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		44,197.28430	48,300.311	16.81	0.3472		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		174,087.28430	161,620.311	16.81	0.6528		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>0.00</b>	<b>0</b>	<b>476</b>
£ / R	On 18/06/2018	Foreign Exchange Future			16.78170	16.61990				0.0000	9,179,589.90	547	436,446
£ / R	On 17/09/2018	Foreign Exchange Future			17.06030	16.89440				0.0000	1,706,030.00	100	18,594
£ / R	On 14/12/2018	Foreign Exchange Future			17.32920	17.15650				0.0000	0.00	0	7,517
£ / R	On 18/03/2019	Foreign Exchange Future			17.62150	17.44040				0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future			17.89320	17.70430				0.0000	0.00	0	5,465
<b>Total £ / R Future</b>											<b>10,885,619.90</b>	<b>647</b>	<b>472,954</b>
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,419.90000	16,581.700	17.27	1.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	17.27	0.0000		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call		14.58690	19.186	17.73	0.0642		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put		1,284.68690	1,127.486	17.73	0.9358		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call		32.27120	45.903	16.40	0.1418		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put		912.37120	764.203	16.40	0.8582		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put		3,780.45300	3,618.779	27.90	0.9984		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call		0.35300	0.479	27.90	0.0016		0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call		14.30390	18.810	17.77	0.0630		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put		1,294.40390	1,137.110	17.77	0.9370		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call		14.02690	18.442	17.82	0.0619		0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put		1,304.12690	1,146.742	17.82	0.9381		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Call		180.79800	209.281	16.35	0.2411		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.25	Put		1,536.39800	1,398.981	16.35	0.7589		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Call		179.28190	207.524	16.36	0.2394		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.26	Put		1,544.88190	1,407.224	16.36	0.7606		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Call		182.32700	211.055	16.33	0.2428		0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option	18.24	Put		1,527.92700	1,390.755	16.33	0.7572		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Call		438.73460	489.711	15.82	0.3732		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.12	Put		1,402.23460	1,280.511	15.82	0.6268		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Call		436.23670	486.861	15.83	0.3715		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.13	Put		1,409.73670	1,287.661	15.83	0.6285		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Call		441.24220	492.571	15.81	0.3748		0.00	0	0
£ / R	On 14/12/2018	Foreign Exchange Option	18.11	Put		1,394.74220	1,273.371	15.81	0.6252		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	18.29	Call			656.82490	722.363	15.94	0.4249	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,506.42490	1,390.863	15.94	0.5751	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			653.85850	719.129	15.95	0.4235	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,513.45850	1,397.629	15.95	0.5765	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			650.98340	715.914	15.95	0.4220	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,520.58340	1,404.415	15.95	0.5780	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			793.19780	864.601	16.10	0.4353	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,718.89780	1,601.401	16.10	0.5647	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			790.26460	861.359	16.11	0.4340	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,725.96460	1,608.159	16.11	0.5660	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			796.14220	867.863	16.10	0.4365	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,711.84220	1,594.663	16.10	0.5635	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total £ / R</b>												<b>10,885,619.90</b>	<b>647</b>	<b>473,954</b>
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11619		0.11433			0.0000	0.00	0	8,296
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11836		0.11645			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12049		0.11852			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12518		0.12306			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			2.70970	3.891	22.55	0.0178	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,570.00970	1,384.491	22.55	0.9822	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			2.54760	2.914	33.50	0.0097	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,569.84760	2,383.514	33.50	0.9903	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			38.41440	62.873	17.91	0.2273	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			605.71440	443.473	17.91	0.7727	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			118.75860	144.011	19.67	0.2089	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,473.95860	1,308.011	19.67	0.7911	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			58.35760	76.003	23.46	0.1087	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,413.55760	2,240.003	23.46	0.8913	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			304.09060	366.494	16.93	0.4599	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			659.29060	530.494	16.93	0.5401	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			542.74350	624.211	16.93	0.5380	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			690.84350	574.811	16.93	0.4620	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			286.35260	328.775	19.12	0.3201	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,434.45260	1,279.375	19.12	0.6799	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,030.73030	1,173.582	14.03	0.8242	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			178.83030	124.182	14.03	0.1758	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			662.55310	735.188	18.43	0.4576	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,356.35310	1,217.188	18.43	0.5424	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			501.19420	487.746	19.84	0.3261	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,194.99420	1,969.746	19.84	0.6739	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,011.07960	1,108.634	16.51	0.6311	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			704.87960	590.634	16.51	0.3689	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>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
€ / R	On	18/06/2018	Foreign Exchange Future			14.62650		14.52920			0.0000	2,442,625.50	167	112,579
€ / R	On	16/07/2018	Foreign Exchange Future			14.71460		14.61640			0.0000	0.00	0	34
€ / R	On	17/09/2018	Foreign Exchange Future			14.90920		14.80890			0.0000	14,909,200.00	1,000	60,742
€ / R	On	14/12/2018	Foreign Exchange Future			15.18650		15.08230			0.0000	11,389,875.00	750	8,375
€ / R	On	18/03/2019	Foreign Exchange Future			15.49580		15.38510			0.0000	0.00	0	4,808
€ / R	On	14/06/2019	Foreign Exchange Future			15.77540		15.65850			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>28,741,700.50</b>	<b>1,917</b>	<b>191,794</b>
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,111.05180	1,016.088	17.19	0.9483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			10.25180	12.588	17.19	0.0517	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			94.27700	65.394	13.66	0.2351	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			323.47700	391.894	13.66	0.7649	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			547.92640	633.960	13.40	0.9176	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			28.72640	17.460	13.40	0.0824	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,530.44500	1,627.477	19.51	0.9954	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.24500	0.977	19.51	0.0046	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			528.00850	446.543	15.09	0.7568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			57.20850	73.043	15.09	0.2432	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			357.98550	430.043	13.61	0.7979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			78.78550	53.543	13.61	0.2021	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			3.91200	4.644	18.51	0.0202	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,474.71200	1,378.144	18.51	0.9798	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			131.25430	94.583	13.75	0.3082	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			260.45430	321.083	13.75	0.6918	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			582.85410	670.580	13.36	0.9311	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			23.65410	14.080	13.36	0.0689	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			1.58390	1.753	20.41	0.0077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,912.38390	1,815.253	20.41	0.9923	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,033.46320	1,129.989	16.32	0.9829	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			4.26320	3.489	16.32	0.0171	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			787.40490	882.848	14.43	0.9676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			8.20490	6.348	14.43	0.0324	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			28.74640	36.473	15.89	0.1349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			749.54640	659.973	15.89	0.8651	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			7,100.80000	7,003.500	32.78	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.00000	0.000	32.78	0.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			14.93160	18.528	16.69	0.0737	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			975.73160	882.028	16.69	0.9263	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			6,020.80110	5,923.501	32.78	1.0000	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00110	0.001	32.78	0.0000	0.00	0	50,948
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			4,080.93190	3,983.620	30.63	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			0.13190	0.119	30.63	0.0004	0.00	0	6,460



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	Call			14.53370	18.022	16.73	0.0719	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			985.33370	891.522	16.73	0.9281	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			14.14660	17.530	16.76	0.0701	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			994.94660	901.030	16.76	0.9299	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Put			345.86930	288.663	13.91	0.4821	0.00	0	0
€ / R	On	16/07/2018	Foreign Exchange Option	14.70	Call			262.26930	303.263	13.91	0.5179	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			47.28210	51.326	17.29	0.0823	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			46.78420	50.775	17.30	0.0815	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			6.16270	6.986	21.26	0.0120	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,342.07580	1,437.070	12.04	0.9368	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			33.17580	27.870	12.04	0.0632	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			756.72420	827.554	13.03	0.7470	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			197.82420	168.354	13.03	0.2530	0.00	0	86,688
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,357.39160	2,261.029	17.31	0.9193	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,338.38210	2,242.126	17.29	0.9177	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,018.92130	1,924.913	16.93	0.8862	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			67.82130	74.113	16.93	0.1138	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			169.15730	185.325	15.60	0.2520	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,210.25730	1,126.125	15.60	0.7480	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,337.66660	1,251.016	15.86	0.7774	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,821.47310	6,721.228	21.26	0.9991	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			0.37310	0.429	21.26	0.0009	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,757.26270	4,657.786	21.26	0.9880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,347.88420	2,251.575	17.30	0.9185	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			46.29160	50.229	17.31	0.0807	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			146.56660	160.216	15.86	0.2226	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,917.65740	2,819.611	17.66	0.8841	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			101.19300	107.449	17.63	0.1172	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,898.89300	2,800.949	17.63	0.8828	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			100.57410	106.777	17.64	0.1166	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,908.27410	2,810.277	17.64	0.8834	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			99.95740	106.111	17.66	0.1159	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			519.93870	553.387	14.87	0.4037	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,284.83870	1,207.587	14.87	0.5963	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			525.30040	559.152	14.85	0.4071	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,270.20040	1,193.352	14.85	0.5929	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			522.61200	556.259	14.86	0.4054	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,277.51200	1,200.459	14.86	0.5946	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			541.64400	570.919	15.40	0.3655	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,743.14400	1,655.519	15.40	0.6345	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			539.42100	568.534	15.42	0.3642	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,750.92100	1,663.134	15.42	0.6358	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			537.20890	566.168	15.43	0.3629	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,758.70890	1,670.768	15.43	0.6371	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,230</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>28,741,700.50</b>	<b>1,917</b>	<b>799,024</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.50330		9.42570			0.0000	0.00	0	15,522
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.62360		9.54470			0.0000	0.00	0	800
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.74060		9.65980			0.0000	0.00	0	11,412
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.98530		9.89840			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>27,734</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			1.24280	1.536	18.45	0.0111	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,075.54280	998.236	18.45	0.9889	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			1.19970	1.481	18.52	0.0107	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,085.49970	1,008.181	18.52	0.9893	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			1.28770	1.594	18.38	0.0115	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,065.58770	988.294	18.38	0.9885	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,599.22350	1,522.394	15.48	0.9517	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.50140	16.663	15.45	0.0502	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,579.80140	1,503.063	15.45	0.9498	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			14.20980	16.325	15.46	0.0492	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,589.50980	1,512.725	15.46	0.9508	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			13.92350	15.994	15.48	0.0483	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			39.61820	43.543	15.79	0.0872	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,869.81820	1,792.943	15.79	0.9128	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			40.53720	44.569	15.76	0.0891	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,850.73720	1,773.969	15.76	0.9109	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			40.07420	44.053	15.77	0.0881	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,860.27420	1,783.453	15.77	0.9119	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			227.59450	247.512	14.73	0.2851	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,329.19450	1,262.212	14.73	0.7149	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			225.81600	245.590	14.74	0.2832	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,337.41600	1,270.290	14.74	0.7168	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			224.05230	243.681	14.76	0.2814	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,345.65230	1,278.381	14.76	0.7186	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>0.00</b>	<b>0</b>	<b>27,734</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.71160		9.59830			0.0000	0.00	0	2,080
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.97840		9.85860			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>2,080</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.01630	0.036	13.83	0.0004	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,221.71630	1,108.436	13.83	0.9996	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.01460	0.033	13.83	0.0004	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,231.71460	1,118.433	13.83	0.9996	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.01820	0.040	13.83	0.0005	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,211.71820	1,098.441	13.83	0.9995	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	Call			594.05360	673.964	13.02	0.7194	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			215.45360	175.564	13.02	0.2806	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			588.02770	667.137	13.02	0.7157	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			219.42770	178.737	13.02	0.2843	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			600.12360	680.829	13.02	0.7231	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			211.52360	172.429	13.02	0.2769	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>2,080</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.71720		12.58160			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.97650		12.83680			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.23260		13.08620			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.77610		13.61300			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			1.50010	1.768	23.40	0.0078	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,959.90010	1,824.568	23.40	0.9922	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			1.47360	1.735	23.46	0.0077	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,969.87360	1,834.535	23.46	0.9923	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.52720	1.802	23.35	0.0080	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,949.92720	1,814.602	23.35	0.9920	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			34.23850	39.889	17.74	0.0732	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,227.43850	2,093.389	17.74	0.9268	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			33.88400	39.478	17.76	0.0725	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,237.08400	2,102.978	17.76	0.9275	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			33.53460	39.070	17.78	0.0718	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,246.73460	2,112.570	17.78	0.9282	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			475.06080	539.676	13.57	0.5268	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			598.86080	517.076	13.57	0.4732	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			471.32830	535.091	13.58	0.5238	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			605.12830	522.491	13.58	0.4762	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			478.82220	544.291	13.56	0.5298	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			592.62220	511.691	13.56	0.4702	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			450.33180	490.422	15.23	0.3639	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,557.33180	1,434.322	15.23	0.6361	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			448.26890	488.122	15.25	0.3624	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,565.26890	1,442.022	15.25	0.6376	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			446.22300	485.836	15.26	0.3610	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,573.22300	1,449.736	15.26	0.6390	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			1.96640		1.95000			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98190		1.96520			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	14/12/2018	Foreign Exchange Future			1.99750		1.98020			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.02940		2.01010			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			674.11890	540.255	14.42	0.7366	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			58.98280	83.703	14.59	0.2206	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			758.98280	619.703	14.59	0.7794	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			46.68840	66.812	14.77	0.1832	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			846.68840	702.812	14.77	0.8168	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			74.11890	104.255	14.42	0.2634	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,812.72020	1,666.102	15.17	0.7938	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			152.26680	170.654	15.28	0.1924	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,900.26680	1,751.654	15.28	0.8076	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			140.78010	157.325	15.38	0.1795	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,988.78010	1,838.325	15.38	0.8205	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			164.72020	185.102	15.17	0.2062	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,219.82090	1,338.321	13.12	0.7140	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			417.82090	363.321	13.12	0.2860	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,160.08770	1,274.191	13.17	0.6947	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			458.08770	399.192	13.17	0.3053	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,102.55830	1,212.196	13.23	0.6751	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			500.55830	437.196	13.23	0.3249	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,303.03230	1,405.057	13.98	0.5964	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,002.03230	911.057	13.98	0.4036	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,256.85780	1,356.344	14.03	0.5826	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,055.85780	962.344	14.03	0.4174	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,350.66740	1,455.263	13.92	0.6103	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			949.66740	861.263	13.92	0.3897	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Future			1.96620		1.95190			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.00440		1.98950			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.04200		2.02630			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.18570		2.17120			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	2.23	Call			4.75070	5.813	24.42	0.0149	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,785.75070	2,643.813	24.42	0.9851	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			5.99840	7.317	23.69	0.0188	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,586.99840	2,445.317	23.69	0.9812	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			5.33080	6.512	24.06	0.0167	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,686.33080	2,544.512	24.06	0.9833	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			49.20390	51.470	18.13	0.0617	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	2.35	Put			3,654.20390	3,507.470	18.13	0.9383	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			47.03340	48.872	18.31	0.0585	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,752.03340	3,604.872	18.31	0.9415	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			45.00600	46.451	18.48	0.0556	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,850.00600	3,702.451	18.48	0.9444	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,233.44360	1,131.625	14.31	0.5663	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			566.03400	617.983	14.39	0.4167	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,303.03400	1,197.983	14.39	0.5833	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			628.42360	686.930	14.23	0.4511	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			1,165.42360	1,066.930	14.23	0.5489	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			596.44360	651.625	14.31	0.4337	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,440.40790	1,519.272	15.10	0.5729	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,228.40790	1,162.272	15.10	0.4271	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,397.34790	1,473.387	15.16	0.5611	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,285.34790	1,216.387	15.16	0.4389	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,485.19580	1,566.403	15.05	0.5848	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,173.19580	1,109.403	15.05	0.4152	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			1.61120		1.59230			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.63340		1.61400			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.65430		1.63400			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74670		1.72660			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			5.73620	7.272	19.30	0.0266	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,682.73620	1,495.272	19.30	0.9734	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			4.78280	5.994	19.72	0.0220	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,781.78280	1,593.994	19.72	0.9780	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			6.91210	8.872	18.88	0.0323	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,583.91210	1,396.872	18.88	0.9677	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,534.61840	2,352.203	18.54	0.8887	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			87.00120	101.249	18.25	0.1286	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,347.00120	2,167.249	18.25	0.8714	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			80.54520	93.402	18.40	0.1196	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,440.54520	2,259.402	18.40	0.8804	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			74.61840	86.203	18.54	0.1113	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,046.28850	1,178.992	14.23	0.7089	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			406.28850	335.992	14.23	0.2911	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			989.92760	1,117.144	14.33	0.6869	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			449.92760	374.144	14.33	0.3131	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,105.18220	1,243.313	14.14	0.7306	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			365.18220	300.313	14.14	0.2694	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			978.30260	1,060.912	15.78	0.5134	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	1.76	Put			1,312.30260	1,193.912	15.78	0.4866	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			943.89690	1,023.612	15.87	0.4997	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,377.89690	1,256.612	15.87	0.5003	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,014.04940	1,099.623	15.68	0.5272	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,248.04940	1,132.623	15.68	0.4728	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			0.12410		0.12280			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12350		0.12230			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12300		0.12180			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11980		0.11900			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			1.52900		1.52520			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55300		1.54910			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.57640		1.57210			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62410		1.61840			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			8.73750		8.66640			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84410		8.77130			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.94850		8.87330			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.44360		9.37410			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			0.92610	1.021	20.65	0.0075	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,174.52610	1,103.521	20.65	0.9925	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			0.89820	0.988	20.72	0.0072	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,184.49820	1,113.488	20.72	0.9928	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			0.95510	1.055	20.57	0.0077	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,164.55510	1,093.555	20.57	0.9923	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			30.67620	35.106	15.82	0.0996	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,189.37620	1,121.006	15.82	0.9004	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			30.03260	34.339	15.83	0.0978	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,198.73260	1,130.239	15.83	0.9022	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			31.33370	35.890	15.81	0.1015	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,180.03370	1,111.790	15.81	0.8985	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			337.03200	371.372	13.57	0.5327	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			383.73200	342.872	13.57	0.4673	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			332.97530	366.751	13.58	0.5282	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	8.93	Put			389.67530	348.251	13.58	0.4718	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			328.96210	362.178	13.59	0.5238	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			395.66210	353.678	13.59	0.4762	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			370.89870	393.811	15.28	0.4063	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			916.79870	870.211	15.28	0.5937	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			368.16610	390.928	15.30	0.4039	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			924.06610	877.328	15.30	0.5961	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			373.65260	396.713	15.27	0.4086	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			909.55260	863.113	15.27	0.5914	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			1.26200		1.25580			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27090		1.26240			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27810		1.26720			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33560		1.32460			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			642.00000	580.000		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			742.00000	680.000		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			542.00000	480.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,076.00000	991.000		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			1,176.00000	1,091.000		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			976.00000	891.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			72.00000	181.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	81.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			28.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			172.00000	281.000		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			46.00000	156.000		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			0.00000	56.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			54.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			146.00000	256.000		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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total PULA / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £On 18/06/2018 Foreign Exchange Future			1.32830		1.33100			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.33430		1.33700			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			1.15770		1.16360			0.0000	23,154.00	20	280
QUANTO €On 17/09/2018 Foreign Exchange Future			1.16610		1.17200			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>									<b>23,154.00</b>	<b>20</b>	<b>280</b>
<b>Total QUANTO € / \$</b>									<b>23,154.00</b>	<b>20</b>	<b>280</b>
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.60630	0.11579	8.74680			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.44880	0.11579	8.58750			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		0.11579	1,794.64670	968.233	15.64	0.4273	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11579	1,026.64670	1,605.233	15.64	0.5727	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11579	1,731.44840	925.195	15.61	0.4148	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Put		0.11579	1,063.44840	1,662.195	15.61	0.5852	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11579	1,858.90340	1,012.517	15.67	0.4399	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11579	990.90340	1,549.517	15.67	0.5601	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11579	702.27960	294.166	14.98	0.1821	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11579	2,134.27960	3,131.166	14.98	0.8179	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Put		0.11579	1,551.40510	2,369.701	15.28	0.7166	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.79	Call		0.11579	1,119.40510	532.701	15.28	0.2834	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Call		0.11579	2,918.21650	2,146.880	15.58	0.4244	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.62	Put		0.11579	3,243.21650	3,858.880	15.58	0.5756	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Call		0.11579	3,030.09510	2,239.213	15.65	0.4355	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.60	Put		0.11579	3,155.09510	3,751.213	15.65	0.5645	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Call		0.11579	5,875.76390	4,794.578	17.57	0.6535	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.17	Put		0.11579	1,700.76390	2,006.578	17.57	0.3465	0.00	0	50,000
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Call		0.11579	2,973.89180	2,192.780	15.61	0.4300	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Option	8.61	Put		0.11579	3,198.89180	3,804.780	15.61	0.5700	0.00	0	0
<b>Total R / ¥EN Option</b>									<b>0.00</b>	<b>0</b>	<b>101,200</b>
<b>Total R / ¥EN</b>									<b>0.00</b>	<b>0</b>	<b>101,483</b>
SGD / R On 18/06/2018 Foreign Exchange Future			9.38080		9.30390			0.0000	0.00	0	0
SGD / R On 17/09/2018 Foreign Exchange Future			9.51310		9.43440			0.0000	0.00	0	0
SGD / R On 14/12/2018 Foreign Exchange Future			9.64130		9.56010			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			10.19840		10.12110			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 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			3.42950	4.060	16.53	0.0294	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			799.52950	723.260	16.53	0.9706	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			3.30770	3.919	16.61	0.0283	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			809.40770	733.119	16.61	0.9717	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			3.55640	4.207	16.44	0.0304	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			789.65640	713.407	16.44	0.9696	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			102.22770	117.162	13.97	0.2712	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			667.82770	604.062	13.97	0.7288	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			100.44840	115.120	14.00	0.2673	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			676.04840	612.020	14.00	0.7327	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			104.03630	119.214	13.95	0.2751	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			659.63630	596.114	13.95	0.7249	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			457.30680	505.086	12.61	0.6380	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			267.20680	233.786	12.61	0.3620	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			451.98290	499.377	12.62	0.6336	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			271.88290	238.077	12.62	0.3664	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			462.67460	510.841	12.60	0.6424	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			262.57460	229.541	12.60	0.3576	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			502.54410	463.288	13.42	0.4190	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			622.71540	661.241	13.40	0.5868	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			491.61540	452.841	13.40	0.4132	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			618.16470	656.451	13.41	0.5839	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			497.06470	458.051	13.41	0.4161	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			613.64410	651.688	13.42	0.5810	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			2.74650		2.70010			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.68000		2.63720			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.61640		2.57420			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.57050		2.52690			0.0000	0.00	0	0
<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			0.25170	0.196	42.87	0.0025	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			960.15170	913.696	42.87	0.9975	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.23150	0.179	42.87	0.0023	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			970.13150	923.679	42.87	0.9977	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.27360	0.215	42.87	0.0027	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			950.17360	903.715	42.87	0.9973	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			5.11930	5.369	22.78	0.0412	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			727.91930	685.369	22.78	0.9588	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.05800	5.334	22.99	0.0406	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			737.85800	695.334	22.99	0.9594	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.18340	5.407	22.57	0.0417	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			717.98340	675.407	22.57	0.9583	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			33.01980	39.243	19.05	0.2030	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			428.81980	392.843	19.05	0.7970	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			31.80570	37.804	19.09	0.1969	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			437.60570	401.404	19.09	0.8031	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			34.27910	40.734	19.02	0.2094	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			420.07910	384.334	19.02	0.7906	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			14.19020	16.616	20.18	0.0756	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,017.29020	976.116	20.18	0.9244	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			13.76020	16.120	20.18	0.0737	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,026.86020	985.620	20.18	0.9263	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			14.63280	17.127	20.18	0.0776	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,007.73280	966.627	20.18	0.9224	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			1.21240		1.19290			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18300		1.16350			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.15420		1.13450			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.08810		1.06820			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>1 003 325 147.40</b>	<b>78,825</b>	<b>2,115,544</b>
<b>Total Options</b>												<b>288 451.35</b>	<b>576</b>	<b>3,874,762</b>
<b>Grand Total:</b>												<b>1,003,613,598.75</b>	<b>79,401</b>	<b>5,990,306</b>