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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/04/2018 Foreign Exchange Future			11.94710		11.92920			0.0000	11,947,100.00	1,000	20,000
\$ / R On 24/04/2018 Foreign Exchange Future			11.94370		11.93420			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.94500		11.93600			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.94630		11.93770			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.95140		11.94460			0.0000	47,805.60	4	396
\$ / R On 02/05/2018 Foreign Exchange Future			11.95400		11.94780			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			11.95750		11.95110			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.96290		11.95600			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			11.96640		11.95930			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.97000		11.96250			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.97540		11.96740			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.97710		11.96910			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.98250		11.97400			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.00380		11.99430			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.01620		12.00670			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.03170		12.02210			0.0000	3,277,639,618.90	272,417	1,146,281
\$ / R On 29/06/2018 Foreign Exchange Future			12.04850		12.03890			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.05310		12.04340			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.05910		12.04950			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.08030		12.07080			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.08630		12.07670			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/07/2018	Foreign Exchange Future			12.08780		12.07820			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.09080		12.08120			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.09670		12.08720			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.10710		12.09760			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.11590		12.10660			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.14260		12.13350			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.16780		12.15890			0.0000	8,517,460.00	700	56,865
\$ / R	On	28/09/2018	Foreign Exchange Future			12.18400		12.17530			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.22390		12.21550			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.22970		12.22130			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.23260		12.22420			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.23990		12.23140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.25140		12.24300			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.25580		12.24740			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.27610		12.26770			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.29200		12.28360			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.29630		12.28790			0.0000	159,851.90	13	21,674
\$ / R	On	31/12/2018	Foreign Exchange Future			12.32090		12.31260			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.38390		12.37590			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.43060		12.42300			0.0000	1,342,504.80	108	2,623
\$ / R	On	27/03/2019	Foreign Exchange Future			12.44330		12.43590			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.56540		12.55810			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.85900		12.85040			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.15350		13.14580			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.22860		13.22240			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.30680		13.30240			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,299,654,341.20</b>	<b>274,242</b>	<b>1,398,311</b>
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			112.32740	89.641	13.10	0.8425	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			11.52740	6.741	13.10	0.1575	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,355.81110	2,346.312	40.61	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01110	0.012	40.61	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,064.07690	3,055.062	51.44	0.9997	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.07690	0.062	51.44	0.0003	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,874.10750	3,865.076	63.21	0.9997	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.10750	0.076	63.21	0.0003	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			198.77160	185.463	11.69	0.7975	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			26.47160	21.763	11.69	0.2025	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			268.34930	270.300	11.83	0.8521	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			23.74930	18.900	11.83	0.1479	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			77.55710	67.006	10.42	0.4204	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			112.15710	108.406	10.42	0.5796	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			218.55960	218.982	11.43	0.7950	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			33.95960	27.582	11.43	0.2050	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			62.89630	53.401	10.69	0.3529	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			137.49630	134.801	10.69	0.6471	0.00	0	202

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			196.39640	185.051	11.09	0.7364	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			40.99640	36.451	11.09	0.2636	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			90.24060	78.999	10.22	0.4750	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			94.84060	90.399	10.22	0.5250	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			56.55550	51.649	10.72	0.3491	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			151.95550	140.249	10.72	0.6509	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			202.73860	202.609	11.29	0.7724	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			38.13860	31.209	11.29	0.2276	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,285.58580	3,278.788	43.62	0.9992	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.18580	0.188	43.62	0.0008	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			204.21610	192.956	11.15	0.7490	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			38.81610	34.356	11.15	0.2510	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			151.06550	148.933	10.82	0.6783	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			56.46550	47.533	10.82	0.3217	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,855.44090	1,848.629	23.59	0.9998	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.04090	0.029	23.59	0.0002	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,715.65570	3,708.862	49.43	0.9991	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.25570	0.261	49.43	0.0009	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			456.04010	460.554	12.81	0.9467	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			8.24010	6.554	12.81	0.0533	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			48.23630	41.142	11.16	0.2656	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			196.03630	195.142	11.16	0.7344	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			557.95290	550.592	13.29	0.9615	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			5.75290	4.592	13.29	0.0385	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			325.62030	316.840	11.92	0.8385	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			26.72030	24.341	11.92	0.1615	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			142.94710	131.303	10.53	0.5480	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			98.94710	94.203	10.53	0.4520	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			208.80870	196.917	10.85	0.6775	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			64.80870	59.817	10.85	0.3225	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,670.84950	3,663.825	35.83	0.9992	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.14950	0.225	35.83	0.0008	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			785.39790	777.242	13.60	0.9745	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			4.69790	3.642	13.60	0.0255	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.12280	0.080	19.14	0.0006	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,900.82280	1,893.680	19.14	0.9994	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,437.57380	2,430.045	21.65	0.9997	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.07380	0.045	21.65	0.0003	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,532.70540	2,524.668	21.59	0.9996	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.10540	0.068	21.59	0.0004	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			8.02520	6.207	13.33	0.0376	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			790.62520	780.807	13.33	0.9624	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,792.63540	3,784.680	30.48	0.9997	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.03540	0.080	30.48	0.0003	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,331.03870	2,322.996	20.24	0.9994	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.13870	0.096	20.24	0.0006	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		299.37070	285.298	11.49	0.7210	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		68.47070	62.398	11.49	0.2790	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,070.34200	1,078.027	14.24	0.9938	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		1.24200	0.927	14.24	0.0062	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		315.53480	317.460	10.82	0.7952	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		46.43480	40.360	10.82	0.2048	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		170.80780	157.101	10.99	0.5126	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		144.80780	139.601	10.99	0.4874	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,896.13830	3,886.526	26.62	0.9989	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.43830	0.326	26.62	0.0011	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,436.48710	3,426.808	25.41	0.9979	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.78710	0.608	25.41	0.0021	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,807.39870	1,797.486	16.24	0.9939	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		1.69870	1.286	16.24	0.0061	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		828.09140	815.119	13.61	0.8905	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		34.79140	31.319	13.61	0.1095	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		972.05910	959.354	13.93	0.9010	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,119.21940	3,109.366	20.71	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		1.31940	1.066	20.71	0.0035	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		89.28760	85.143	12.77	0.2384	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		567.18760	553.443	12.77	0.7616	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,479.27960	3,469.452	22.76	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1.37960	1.152	22.76	0.0035	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		6.49930	5.574	15.44	0.0205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,684.39930	1,673.874	15.44	0.9795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		240.14340	238.981	11.46	0.5319	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		218.04340	207.281	11.46	0.4681	0.00	0	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,789.19530	2,779.311	18.84	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		1.29530	1.011	18.84	0.0037	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		570.91240	573.441	10.92	0.8514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		48.81240	41.741	10.92	0.1486	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		53.11570	49.587	13.43	0.1497	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		781.01570	767.887	13.43	0.8503	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,498.07730	4,488.465	23.62	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		0.17730	0.165	23.62	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		2,689.19510	2,679.299	18.27	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		1.29510	0.999	18.27	0.0037	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		16.45880	14.496	14.72	0.0495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		1,294.35880	1,282.796	14.72	0.9505	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		3,509.28600	3,499.460	22.93	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		1.38600	1.160	22.93	0.0035	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		22.06480	19.482	14.43	0.0648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		1,169.96480	1,157.782	14.43	0.9352	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		109.41790	105.170	12.49	0.2844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		487.31790	473.470	12.49	0.7156	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		10.83560	9.423	15.04	0.0334	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	13.48	Put			1,468.73560	1,457.723	15.04	0.9666	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,468.09020	4,458.477	23.62	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.19020	0.177	23.62	0.0006	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			19.80590	17.449	14.55	0.0586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,217.70590	1,205.749	14.55	0.9414	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,409.26550	3,399.433	22.36	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.36550	1.133	22.36	0.0035	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			11.35130	9.885	15.01	0.0349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,449.25130	1,438.185	15.01	0.9651	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,138.30730	4,128.682	23.62	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.40730	0.382	23.62	0.0012	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.59100	2.178	16.16	0.0085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,080.49100	2,070.478	16.16	0.9915	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,357.92180	5,348.320	23.62	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.02180	0.020	23.62	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			3.25460	2.747	15.98	0.0106	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,981.15460	1,971.047	15.98	0.9894	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,257.92800	5,248.326	23.62	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.02800	0.025	23.62	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.81080	4.095	15.67	0.0154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,812.71080	1,802.395	15.67	0.9846	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,388.12920	4,378.513	23.62	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.22920	0.214	23.62	0.0007	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,187.93340	5,178.330	23.62	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03340	0.030	23.62	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			4.70100	4.000	15.69	0.0150	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,822.60100	1,812.300	15.69	0.9850	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,977.95610	4,968.351	23.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05610	0.051	23.62	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			4.09400	3.473	15.80	0.0132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,881.99400	1,871.773	15.80	0.9868	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			147.89980	143.774	12.08	0.3659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			375.79980	362.074	12.08	0.6341	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			5.78820	4.949	15.53	0.0184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,733.68820	1,723.249	15.53	0.9816	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,897.96810	4,888.363	23.62	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.06810	0.063	23.62	0.0002	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.84610	1.543	16.43	0.0061	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,229.74610	2,219.843	16.43	0.9939	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			144.98370	140.838	12.10	0.3600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			382.88370	369.138	12.10	0.6400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			5.15600	4.396	15.62	0.0164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,783.05600	1,772.696	15.62	0.9836	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,628.03040	4,618.421	23.62	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.13040	0.121	23.62	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			5.03820	4.294	15.64	0.0161	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	13.81	Put			1,792.93820	1,782.594	15.64	0.9839	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,768.82930	3,759.180	23.62	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.92930	0.880	23.62	0.0026	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,509.20470	2,499.285	17.25	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.30470	0.985	17.25	0.0039	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			10.34320	8.982	15.08	0.0319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,488.24320	1,477.282	15.08	0.9681	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			133.84830	129.639	12.22	0.3370	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			411.74830	397.939	12.22	0.6630	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,279.24230	3,269.401	21.62	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.34230	1.101	21.62	0.0035	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			190.95850	187.308	11.71	0.4482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			288.85850	275.608	11.71	0.5518	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			20.74200	18.235	14.51	0.0610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,198.64200	1,186.535	14.51	0.9390	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,199.23000	3,189.383	21.17	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.33000	1.083	21.17	0.0035	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.33440	1.090	21.34	0.0035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,229.23440	3,219.390	21.34	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,527.90000	8,518.300	23.62	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.62	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,979.20520	2,969.340	19.92	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.30520	1.040	19.92	0.0036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			301.57680	288.228	11.77	0.5651	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			183.67680	179.928	11.77	0.4349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			180.13010	176.334	11.80	0.4283	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			308.03010	294.634	11.80	0.5717	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			839.97490	846.955	11.61	0.9388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			17.87490	15.255	11.61	0.0612	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			368.76780	355.065	12.05	0.6282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			150.86780	146.765	12.05	0.3718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			384.84430	384.805	11.19	0.7070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			112.74430	103.105	11.19	0.2930	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,342.55670	1,331.162	14.81	0.9556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			14.65670	12.862	14.81	0.0444	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			292.76150	291.860	11.36	0.6034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			170.66150	160.160	11.36	0.3966	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			28.31150	24.698	11.17	0.0950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			700.41150	706.398	11.17	0.9050	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			40.26970	33.819	10.87	0.1258	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			612.36970	615.519	10.87	0.8742	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			371.67100	371.481	11.22	0.6937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			119.57100	109.781	11.22	0.3063	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			96.85310	87.626	11.14	0.2606	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			418.95310	419.326	11.14	0.7394	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			295.18740	281.886	11.74	0.5585	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			187.28740	183.586	11.74	0.4415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			491.97820	493.344	11.03	0.7993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			69.87820	61.644	11.03	0.2007	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			352.41830	352.027	11.25	0.6734	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			130.31830	120.326	11.25	0.3266	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			214.34170	211.053	11.54	0.4893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			252.24170	239.353	11.54	0.5107	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			526.75800	512.948	12.63	0.7394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			98.85800	94.648	12.63	0.2606	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00970	0.009	23.62	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,677.90970	5,668.309	23.62	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00940	0.008	23.62	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,687.90940	5,678.308	23.62	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00990	0.009	23.62	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,667.90990	5,658.309	23.62	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			7.47030	6.430	15.33	0.0234	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,625.37030	1,614.730	15.33	0.9766	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			28.30180	25.417	14.15	0.0826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,056.20180	1,043.717	14.15	0.9174	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,358.14580	4,348.529	23.62	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.24580	0.229	23.62	0.0008	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,031.64330	1,039.599	12.21	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			9.54330	7.899	12.21	0.0332	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			31.41560	28.407	14.03	0.0914	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,009.31560	996.707	14.03	0.9086	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,089.21590	3,079.360	20.54	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.31590	1.060	20.54	0.0035	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			34.15910	31.054	13.93	0.0990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,061.83480	4,052.128	22.30	0.9981	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.73480	0.628	22.30	0.0019	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,582.95820	3,573.127	22.15	0.9955	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.85820	1.627	22.15	0.0045	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,770.05980	1,759.280	15.50	0.9745	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			8.95980	7.780	15.50	0.0255	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,943.30500	1,932.695	15.63	0.9809	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			6.70500	5.795	15.63	0.0191	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,568.11000	1,556.784	15.18	0.9534	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			17.61000	15.884	15.18	0.0466	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			259.40740	257.160	11.80	0.5043	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			279.90740	268.060	11.80	0.4957	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,693.91710	1,682.889	15.32	0.9638	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			13.41710	11.989	15.32	0.0362	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,748.98460	1,736.827	15.37	0.9541	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			19.78460	17.127	15.37	0.0459	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,645.84940	3,636.067	20.04	0.9939	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.54940	2.367	20.04	0.0061	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	24/07/2018	Foreign Exchange Option	14.45	Call			7.54130	6.323	16.25	0.0178	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,380.84130	2,370.023	16.25	0.9822	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,865.04600	3,855.317	20.13	0.9957	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.74600	1.617	20.13	0.0043	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,124.90820	2,113.759	15.95	0.9726	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			11.60820	10.059	15.95	0.0274	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,222.19890	2,211.254	16.16	0.9755	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			10.39890	9.054	16.16	0.0245	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			297.04560	285.792	12.00	0.4713	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			318.24560	316.592	12.00	0.5287	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.82510	0.724	19.30	0.0021	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,734.98340	3,725.259	19.30	0.9949	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.18340	1.959	19.30	0.0051	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,740.50800	1,728.902	15.62	0.9390	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			27.70800	25.602	15.62	0.0610	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,233.62510	4,224.024	19.30	0.9979	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			244.92130	242.279	12.64	0.4143	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			30.38370	28.285	15.75	0.0641	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,792.78370	1,781.185	15.75	0.9359	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,083.55340	4,073.913	18.71	0.9972	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.15340	1.013	18.71	0.0028	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			467.32130	455.179	12.64	0.5857	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,526.16400	2,515.615	16.88	0.9730	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			12.76400	11.515	16.88	0.0270	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,437.30310	4,428.114	17.47	0.9980	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.80310	0.714	17.47	0.0020	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,918.62290	3,909.325	17.47	0.9951	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.12290	1.925	17.47	0.0049	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,718.73750	1,707.122	15.61	0.9042	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			52.23750	49.722	15.61	0.0958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,193.58040	1,198.002	11.17	0.9251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			34.68040	30.202	11.17	0.0749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			272.90180	269.965	13.12	0.3909	809,894.40	3,000	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			614.00180	602.165	13.12	0.6091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,983.35330	3,974.294	16.78	0.9948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			2.25330	2.094	16.78	0.0052	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			186.93450	183.638	13.83	0.2848	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			878.03450	865.838	13.83	0.7152	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,883.78920	3,874.706	16.78	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.68920	2.506	16.78	0.0061	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			166.05600	162.738	14.06	0.2570	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			967.15600	954.938	14.06	0.7430	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,993.32910	2,983.606	16.73	0.9760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			12.22910	11.406	16.73	0.0240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			71.76580	68.955	15.40	0.1210	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,642.86580	1,631.155	15.40	0.8790	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	12.61	Call			242.28500	239.178	13.35	0.3546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			693.38500	681.378	13.35	0.6454	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,814.14060	3,805.039	16.78	0.9931	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			3.04060	2.839	16.78	0.0069	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,923.60600	3,914.533	16.78	0.9943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.50600	2.333	16.78	0.0057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			232.03000	228.878	13.43	0.3421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			723.13000	711.078	13.43	0.6579	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,569.56700	1,557.773	15.28	0.8687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			78.46700	75.573	15.28	0.1313	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,132.82280	4,123.794	16.78	0.9960	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.72280	1.594	16.78	0.0040	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,861.54340	4,852.601	16.78	0.9989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.44340	0.401	16.78	0.0011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			108.74450	105.607	14.85	0.1760	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,309.84450	1,297.807	14.85	0.8240	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,256.94610	1,244.862	14.74	0.8136	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			115.84610	112.662	14.74	0.1864	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			611.86440	611.649	11.91	0.6895	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			202.96440	193.849	11.91	0.3105	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			122.06080	118.842	14.64	0.1954	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,213.16080	1,201.042	14.64	0.8046	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			781.40890	782.709	11.62	0.7860	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			122.50890	114.909	11.62	0.2140	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			551.80820	551.059	12.03	0.6483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			242.90820	233.259	12.03	0.3517	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			469.89580	468.497	12.22	0.5855	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			310.99580	300.697	12.22	0.4145	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			643.52890	643.612	11.85	0.7097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			184.62890	175.812	11.85	0.2903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			710.09760	710.831	11.73	0.7490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			151.19760	143.031	11.73	0.2510	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			338.64630	336.216	12.71	0.4636	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			479.74630	468.416	12.71	0.5364	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			796.25480	797.650	11.60	0.7930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			117.35480	109.850	11.60	0.2070	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			814.92670	802.777	13.67	0.6933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			203.82670	200.577	13.67	0.3067	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,433.95430	1,422.020	15.06	0.8471	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			92.85430	89.820	15.06	0.1529	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			838.41400	826.244	13.73	0.7017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			197.31400	194.044	13.73	0.2983	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			448.42010	437.262	12.61	0.5169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			357.32010	355.062	12.61	0.4831	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			0.00000	522.432	12.09	0.6274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			0.00000	254.632	12.09	0.3726	763,895.40	3,000	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			18.98170	17.713	16.71	0.0355	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,720.08170	2,709.913	16.71	0.9645	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			18.69060	17.440	16.71	0.0350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,729.79060	2,719.640	16.71	0.9650	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			19.27630	17.988	16.71	0.0360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,710.37630	2,700.188	16.71	0.9640	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,625.53650	4,616.782	16.49	0.9979	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.83650	0.782	16.49	0.0021	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,076.93160	4,068.112	16.49	0.9949	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			2.23160	2.112	16.49	0.0051	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,701.32960	1,689.758	15.48	0.8762	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			76.62960	73.758	15.48	0.1238	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,328.36170	2,317.580	16.32	0.9176	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			53.86170	51.480	16.32	0.0824	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,871.57340	2,859.224	16.68	0.9511	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			32.87340	28.924	16.68	0.0489	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,799.47850	4,789.792	17.17	0.9949	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			3.67850	2.392	17.17	0.0051	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,253.44630	4,242.696	17.17	0.9895	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			7.64630	5.296	17.17	0.0105	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,684.69760	1,673.569	15.40	0.8449	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			108.89760	106.169	15.40	0.1551	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,583.90930	4,574.328	17.44	0.9916	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			5.30930	4.228	17.44	0.0084	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			297.46330	287.775	12.26	0.3610	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			628.86330	627.675	12.26	0.6390	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			108.14360	105.218	15.47	0.1519	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,736.74360	1,725.318	15.47	0.8481	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,665.79860	2,655.235	16.72	0.9287	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			48.79860	46.634	16.72	0.0713	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,180.93420	1,169.398	14.51	0.7360	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			208.33420	205.198	14.51	0.2640	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			212.96990	204.393	12.03	0.2805	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			790.36990	790.193	12.03	0.7195	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,462.40330	1,466.640	11.88	0.9213	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			45.00330	40.840	11.88	0.0787	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,048.36080	5,039.207	18.09	0.9906	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			6.06080	5.307	18.09	0.0094	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,444.50190	4,434.806	18.09	0.9819	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			12.20190	10.906	18.09	0.0181	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,674.17200	1,663.264	15.41	0.8178	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			141.87200	139.364	15.41	0.1822	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,540.73160	1,529.705	15.20	0.7870	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			174.33160	171.705	15.20	0.2130	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,443.83510	3,433.791	17.80	0.9489	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			37.43510	35.791	17.80	0.0511	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			866.56650	866.404	12.09	0.7290	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			218.66650	210.103	12.09	0.2710	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			58.92510	57.254	17.02	0.0789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,851.02510	2,840.954	17.02	0.9211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,006.23790	994.972	14.12	0.6664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			294.13790	291.272	14.12	0.3336	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,695.44570	3,685.548	18.19	0.9549	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			33.34570	31.848	18.19	0.0451	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,164.05350	1,152.812	14.47	0.7078	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			251.95350	249.112	14.47	0.2922	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			649.62040	638.607	13.26	0.5396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			437.52040	434.907	13.26	0.4604	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			59.33700	57.665	17.01	0.0794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,841.43700	2,831.365	17.01	0.9206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,669.81910	1,658.929	15.40	0.8061	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			157.71910	155.229	15.40	0.1939	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			303.47100	300.613	14.05	0.3425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			975.57100	964.313	14.05	0.6575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,960.82870	4,951.847	18.26	0.9866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			8.72870	8.147	18.26	0.0134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,669.47070	2,659.392	16.77	0.9103	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			67.37070	65.692	16.77	0.0897	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			58.51660	56.846	17.04	0.0784	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,860.61660	2,850.546	17.04	0.9216	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,275.39040	5,266.777	18.27	0.9877	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			7.99040	7.677	18.27	0.0123	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,633.09440	4,624.284	18.27	0.9773	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			15.69440	15.184	18.27	0.0227	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,662.76960	1,652.650	15.34	0.7934	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			175.36960	173.550	15.34	0.2066	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,819.79930	2,811.289	16.84	0.8892	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			95.69930	95.189	16.84	0.1108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			225.97060	225.495	15.55	0.2265	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,852.97060	1,844.895	15.55	0.7735	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			942.94490	942.444	12.42	0.6909	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			319.94490	311.844	12.42	0.3091	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			798.94910	796.679	12.72	0.6217	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			435.94910	426.079	12.72	0.3783	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,356.68400	1,347.440	14.76	0.6874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			329.68400	328.039	14.76	0.3126	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,141.02220	1,141.835	12.23	0.7656	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			218.02220	211.235	12.23	0.2344	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,122.14170	2,127.455	11.80	0.9553	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			29.14170	26.855	11.80	0.0447	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			106.64310	105.621	17.01	0.1148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,993.64310	2,985.021	17.01	0.8852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			980.55430	980.305	12.38	0.7063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			297.55430	289.705	12.38	0.2937	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,229.12190	2,220.961	16.02	0.8214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			172.12190	171.561	16.02	0.1786	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			106.08840	105.063	17.02	0.1142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,003.08840	2,994.463	17.02	0.8858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			105.53510	104.507	17.03	0.1137	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,012.53510	3,003.907	17.03	0.8863	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			514.77930	505.343	12.93	0.4153	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			740.67930	738.643	12.93	0.5847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			280.10970	280.130	15.85	0.2410	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,092.00970	2,084.730	15.85	0.7590	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			278.65580	278.681	15.86	0.2399	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,100.55580	2,093.281	15.86	0.7601	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			281.57640	281.585	15.84	0.2421	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,083.47640	2,076.185	15.84	0.7579	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,195.95820	7,188.179	18.53	0.9587	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			46.35820	47.179	18.53	0.0413	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			298.18140	300.580	17.30	0.2067	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,257.78140	3,251.580	17.30	0.7933	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			297.33610	299.742	17.31	0.2061	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,266.93610	3,260.742	17.31	0.7939	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			299.02600	301.422	17.29	0.2073	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,248.62600	3,242.422	17.29	0.7927	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			569.60960	571.427	16.28	0.3173	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,583.80960	2,577.927	16.28	0.6827	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			567.85500	569.680	16.29	0.3165	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,592.05500	2,586.180	16.29	0.6835	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			566.10740	567.933	16.30	0.3156	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,600.30740	2,594.433	16.30	0.6844	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,738.59020	2,734.056	16.48	0.6840	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			590.99020	592.656	16.48	0.3160	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			654.51730	656.008	16.48	0.3333	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,702.11730	2,699.208	16.48	0.6667	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			652.70080	654.188	16.48	0.3325	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,710.30080	2,707.388	16.48	0.6675	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			656.34060	657.828	16.47	0.3341	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,693.94060	2,691.028	16.47	0.6659	0.00	0	0
<b>Total \$ / R Option</b>												<b>1,573,789.80</b>	<b>6,000</b>	<b>2,274,332</b>
<b>Total \$ / R</b>												<b>3,301,228,131.00</b>	<b>280,242</b>	<b>3,672,643</b>
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.03170		12.02210			0.0000	120,317.00	10	415
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.16780		12.15890			0.0000	0.00	0	50
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.29630		12.28790			0.0000	0.00	0	28
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		12.56540		12.55810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>												<b>120,317.00</b>	<b>10</b>	<b>493</b>
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		382.11860		323.622	15.85	0.0123	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		191,172.11860		190,153.622	15.85	0.9877	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		373.44300		316.127	15.87	0.0120	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		192,163.44300		191,146.127	15.87	0.9880	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		391.00060		331.317	15.84	0.0126	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		190,181.00060		189,161.317	15.84	0.9874	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		5,269.18130		5,019.575	15.82	0.0909	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		190,379.18130		189,239.575	15.82	0.9091	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		5,212.01060		4,963.595	15.83	0.0900	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		191,322.01060		190,183.595	15.83	0.9100	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		5,327.02580		5,076.359	15.80	0.0919	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		189,437.02580		188,296.359	15.80	0.9081	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		5,461.21980		5,295.260	17.17	0.0733	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		295,671.21980		294,665.260	17.17	0.9267	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		5,423.92070		5,258.100	17.18	0.0728	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		296,633.92070		295,628.100	17.18	0.9272	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		5,386.78810		5,221.249	17.20	0.0724	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		297,596.78810		296,591.249	17.20	0.9276	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		28,010.96720		28,013.053	15.85	0.2410	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		209,200.96720		208,473.053	15.85	0.7590	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		27,865.58060		27,868.087	15.86	0.2399	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		210,055.58060		209,328.087	15.86	0.7601	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		28,157.64490		28,158.468	15.84	0.2421	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		208,347.64490		207,618.468	15.84	0.7579	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>120,317.00</b>	<b>10</b>	<b>493</b>
£ / R	On	30/04/2018	Foreign Exchange Future			17.00330		17.00800		0.0000	0.00	0	9	
£ / R	On	15/05/2018	Foreign Exchange Future			17.04990		17.05190		0.0000	0.00	0	11	
£ / R	On	18/06/2018	Foreign Exchange Future			17.15100		17.15150		0.0000	3,651,379,296.00	212,896	428,272	
£ / R	On	17/09/2018	Foreign Exchange Future			17.41520		17.41730		0.0000	0.00	0	18,494	
£ / R	On	14/12/2018	Foreign Exchange Future			17.67050		17.67420		0.0000	0.00	0	5,393	
£ / R	On	18/03/2019	Foreign Exchange Future			17.94700		17.95270		0.0000	0.00	0	3,129	
£ / R	On	14/06/2019	Foreign Exchange Future			18.21770		18.22540		0.0000	0.00	0	5,465	
<b>Total £ / R Future</b>												<b>3,651,379,296.00</b>	<b>212,896</b>	<b>460,773</b>
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			295.51380	287.658	12.43	0.7267	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			73.51380	60.958	12.43	0.2733	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			340.92110	329.598	11.92	0.6505	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			139.02110	129.698	11.92	0.3495	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,951.50000	16,951.000	22.95	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	22.95	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			137.60090	129.194	13.87	0.2352	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			876.10090	868.194	13.87	0.7648	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			233.59960	223.667	13.29	0.3644	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			582.09960	572.667	13.29	0.6356	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,252.53700	3,252.611	17.79	0.9911	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			4.03700	3.611	17.79	0.0089	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			135.70200	127.343	13.89	0.2324	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			884.20200	876.343	13.89	0.7676	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			133.82530	125.514	13.90	0.2296	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			892.32530	884.514	13.90	0.7704	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			334.50150	325.981	14.46	0.3238	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,167.20150	1,160.781	14.46	0.6762	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			332.01960	323.517	14.47	0.3219	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,174.71960	1,168.317	14.47	0.6781	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			337.04600	328.504	14.45	0.3258	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,159.74600	1,153.304	14.45	0.6742	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			637.15310	628.901	14.38	0.4392	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,072.95310	1,068.401	14.38	0.5608	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			633.63570	625.405	14.39	0.4374	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,079.43570	1,074.905	14.39	0.5626	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			630.14150	621.933	14.40	0.4356	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,085.94150	1,081.433	14.40	0.5644	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			835.42840	829.528	14.50	0.4700	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,192.72840	1,192.528	14.50	0.5300	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			842.91040	836.971	14.48	0.4730	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,180.21040	1,179.971	14.48	0.5270	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			839.16180	833.245	14.49	0.4715	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,186.46180	1,186.245	14.49	0.5285	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			953.10290	947.449	14.48	0.4736	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,357.70290	1,359.749	14.48	0.5264	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			949.42030	943.769	14.49	0.4723	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,364.02030	1,366.069	14.49	0.5277	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			956.80650	951.135	14.47	0.4750	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,351.40650	1,353.435	14.47	0.5250	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>3,651,379,296.00</b>	<b>212,896</b>	<b>461,773</b>
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11143		0.11153			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11247		0.11254			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11271		0.11279			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11449		0.11458			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11652		0.11660			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12099		0.12109			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	38.17	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,847.00000	875,856.500	38.17	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,847.00000	882,856.500	38.17	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	38.17	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	38.17	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,847.00000	876,856.500	38.17	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	38.17	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,847.00000	877,856.500	38.17	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			10.60880	9.945	18.73	0.0308	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,757.00880	1,762.945	18.73	0.9692	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			6.44670	5.087	23.95	0.0137	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,752.84670	2,758.087	23.95	0.9863	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			72.12430	63.294	16.04	0.1675	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			818.52430	816.294	16.04	0.8325	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,720.90000	822,728.600	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,720.90000	876,728.600	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,720.90000	877,728.600	24.34	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.34	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,720.90000	875,728.600	24.34	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			112.71870	107.277	18.57	0.1577	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,654.91870	1,657.877	18.57	0.8423	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			45.37880	40.952	19.98	0.0667	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,587.57880	2,591.552	19.98	0.9333	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			285.39710	275.865	16.77	0.3514	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			827.59710	826.465	16.77	0.6486	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			504.05970	491.793	17.07	0.4427	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			844.35970	840.193	17.07	0.5573	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			264.72710	255.990	18.73	0.2589	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,605.02710	1,604.390	18.73	0.7411	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			940.69300	927.359	14.79	0.7057	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			280.99300	275.759	14.79	0.2943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			637.51160	630.113	18.97	0.4010	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,528.51160	1,531.513	18.97	0.5990	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			475.07290	482.331	21.57	0.3035	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,366.07290	2,383.731	21.57	0.6965	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			970.99920	953.411	17.52	0.5547	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			861.99920	854.811	17.52	0.4453	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
€ / R	On	30/04/2018	Foreign Exchange Future			14.78660		14.79340			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.86030		14.86480			0.0000	0.00	0	41

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Future			14.93830		14.94230			0.0000	40,572,422.80	2,716	116,826
€ / R	On	17/09/2018	Foreign Exchange Future			15.21720		15.22250			0.0000	3,804,300.00	250	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.49230		15.49810			0.0000	7,746,150.00	500	5,049
€ / R	On	18/03/2019	Foreign Exchange Future			15.79790		15.80460			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.06060		16.06780			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>52,122,872.80</b>	<b>3,466</b>	<b>186,950</b>
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			460.23380	465.054	12.37	0.9186	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			13.63380	11.654	12.37	0.0814	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			263.31360	256.840	10.52	0.5925	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			148.11360	137.140	10.52	0.4075	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			48.44840	44.770	10.17	0.1401	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			690.74840	683.070	10.17	0.8599	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,944.52010	1,940.104	13.95	0.9935	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			2.22010	1.804	13.95	0.0065	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			298.15120	294.930	10.86	0.5285	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			240.45120	233.230	10.86	0.4715	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			766.76100	765.799	12.22	0.8130	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			79.06100	74.099	12.22	0.1870	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			37.82940	32.934	12.62	0.0941	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,095.52940	1,094.634	12.62	0.9059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			67.30690	63.241	10.26	0.1832	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			609.60690	601.541	10.26	0.8168	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			954.87630	948.695	10.84	0.9308	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			22.57630	20.395	10.84	0.0692	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			14.99830	11.249	12.99	0.0366	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,512.69830	1,512.949	12.99	0.9634	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,450.45610	1,445.737	12.89	0.9752	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			8.15610	7.437	12.89	0.0248	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			732.97130	725.526	10.12	0.8790	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			40.67130	37.226	10.12	0.1210	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			156.29610	149.741	11.40	0.3359	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			463.99610	461.441	11.40	0.6641	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,687.73790	6,691.737	24.33	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.03790	0.037	24.33	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			993.06680	987.059	11.00	0.9364	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			20.76680	18.759	11.00	0.0636	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,607.98920	5,611.983	24.33	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.28920	0.283	24.33	0.0007	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,669.36720	3,673.274	20.26	0.9958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.66720	1.574	20.26	0.0042	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,205.56620	1,200.311	11.88	0.9595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			13.26620	12.011	11.88	0.0405	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			100.02560	94.487	11.94	0.2301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			657.72560	656.187	11.94	0.7699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			98.23680	92.744	11.96	0.2265	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	15.51	Put			665.93680	664.444	11.96	0.7735	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			101.84590	96.265	11.92	0.2338	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			649.54590	647.965	11.92	0.7662	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			218.38870	214.211	12.83	0.2854	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			995.88870	997.011	12.83	0.7146	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,408.85920	6,414.228	19.17	0.9974	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,738.88630	1,732.742	10.60	0.9633	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			16.38630	15.542	10.60	0.0367	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,063.87000	1,056.353	10.58	0.8411	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			91.37000	89.153	10.58	0.1589	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			71.89770	68.850	14.12	0.1076	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,642.70920	1,645.068	13.92	0.8494	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			105.20920	102.268	13.92	0.1506	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			251.97930	247.386	12.59	0.3218	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			879.47930	880.186	12.59	0.6782	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			71.09040	68.044	14.12	0.1065	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.31140	13.477	18.62	0.0208	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.35920	1.428	19.17	0.0026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,350.81140	4,356.277	18.62	0.9792	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,958.59040	1,960.844	14.12	0.8935	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			70.29000	67.245	14.13	0.1055	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,967.79000	1,970.045	14.13	0.8945	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,949.39770	1,951.650	14.12	0.8924	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,504.95840	2,508.028	15.10	0.8670	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			122.27400	119.558	15.11	0.1323	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,514.17400	2,517.258	15.11	0.8677	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			121.49530	118.793	15.12	0.1315	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,523.39530	2,526.493	15.12	0.8685	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			123.05840	120.328	15.10	0.1330	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			964.88270	963.793	12.74	0.5479	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			626.29300	618.456	12.72	0.4560	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			951.69300	950.556	12.72	0.5440	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			622.87540	615.065	12.73	0.4541	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			958.27540	957.165	12.73	0.5459	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			619.48270	611.693	12.74	0.4521	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,414.02980	1,414.229	13.56	0.6044	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			609.12660	602.146	13.57	0.3941	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,421.32660	1,421.546	13.57	0.6059	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			614.54650	607.525	13.55	0.3970	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,406.74650	1,406.925	13.55	0.6030	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			611.82980	604.829	13.56	0.3956	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>607,507</b>
<b>Total € / R</b>												<b>52,122,872.80</b>	<b>3,466</b>	<b>794,457</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.35330		9.36650			0.0000	0.00	0	12,044

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.46450		9.47910			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.57310		9.58800			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.80440		9.81940			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>24,206</b>
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.31980	3.096	13.42	0.0172	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,146.81980	1,159.796	13.42	0.9828	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.49810	3.272	13.34	0.0181	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,126.99810	1,139.972	13.34	0.9819	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.40760	3.182	13.38	0.0177	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,136.90760	1,149.882	13.38	0.9823	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,654.58800	1,667.299	13.66	0.9633	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			13.42220	11.561	13.68	0.0360	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,664.32220	1,677.061	13.68	0.9640	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			13.95910	12.042	13.65	0.0374	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,644.85910	1,657.542	13.65	0.9626	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			13.68800	11.798	13.66	0.0367	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			35.56790	33.482	14.62	0.0700	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,927.56790	1,940.382	14.62	0.9300	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			35.16220	33.055	14.63	0.0691	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,937.16220	1,949.955	14.63	0.9309	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			35.97890	33.915	14.61	0.0708	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,917.97890	1,930.815	14.61	0.9292	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			186.37460	183.191	13.51	0.2357	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,366.97460	1,378.791	13.51	0.7643	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			184.80310	181.649	13.53	0.2340	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,375.40310	1,387.249	13.53	0.7660	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			183.24880	180.125	13.54	0.2323	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,383.84880	1,395.725	13.54	0.7677	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>24,206</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.55240		9.55680			0.0000	0.00	0	1,510
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.79630		9.80230			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,510</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.67310	0.447	11.26	0.0034	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,263.87310	1,268.047	11.26	0.9966	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.63270	0.418	11.26	0.0032	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,273.83270	1,278.018	11.26	0.9968	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.71590	0.477	11.26	0.0036	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,253.91590	1,258.077	11.26	0.9964	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			556.68960	547.237	11.82	0.6521	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			234.38960	230.937	11.82	0.3479	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	9.49	Call			550.79930	541.341	11.83	0.6479	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			238.49930	235.041	11.83	0.3521	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			562.62050	553.180	11.81	0.6562	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			230.32050	226.880	11.81	0.3438	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,510</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.45870		12.49130			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.70330		12.73820			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			12.94440		12.98080			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.43440		13.47710			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			6.05310	5.381	17.69	0.0171	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,054.75310	2,086.681	17.69	0.9829	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			5.98630	5.318	17.73	0.0169	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,064.68630	2,096.618	17.73	0.9831	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			6.12080	5.446	17.66	0.0173	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,044.82080	2,076.746	17.66	0.9827	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			32.09080	30.745	16.03	0.0571	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,323.89080	2,357.445	16.03	0.9429	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			31.82520	30.507	16.06	0.0567	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,333.62520	2,367.207	16.06	0.9433	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			31.56150	30.270	16.08	0.0562	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,343.36150	2,376.970	16.08	0.9438	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			405.92400	385.161	12.01	0.4363	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			635.12400	650.761	12.01	0.5637	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			402.52500	381.872	12.03	0.4334	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			641.72500	657.472	12.03	0.5666	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			409.35170	388.478	12.00	0.4392	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			628.55170	644.078	12.00	0.5608	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			371.06960	355.996	14.09	0.2986	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,613.96960	1,641.596	14.09	0.7014	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			369.27790	354.253	14.10	0.2973	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,622.17790	1,649.854	14.10	0.7027	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			367.49740	352.527	14.12	0.2960	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,630.39740	1,658.127	14.12	0.7040	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			1.91500		1.91390			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93040		1.92970			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.94510		1.94450			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97540		1.97530			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 CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			72.92060	68.478	12.14	0.1446	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,133.92060	1,118.478	12.14	0.8554	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			62.29430	57.910	12.25	0.1252	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,223.29430	1,207.910	12.25	0.8748	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			85.25710	80.821	12.03	0.1664	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,046.25710	1,030.821	12.03	0.8336	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,124.98720	2,114.561	13.70	0.8583	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			113.15670	109.795	13.81	0.1323	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,216.15670	2,205.795	13.81	0.8677	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			105.01470	101.722	13.93	0.1234	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,308.01470	2,297.722	13.93	0.8766	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			121.98720	118.561	13.70	0.1417	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			938.58430	934.377	11.99	0.5934	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			593.58430	583.377	11.99	0.4066	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			886.92250	882.620	12.03	0.5722	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			641.92250	631.620	12.03	0.4278	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			992.42110	988.340	11.95	0.6145	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			547.42110	537.340	11.95	0.3855	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,115.66710	1,109.164	12.81	0.5353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,062.66710	1,055.164	12.81	0.4647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,072.32630	1,065.888	12.86	0.5208	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,119.32630	1,111.888	12.86	0.4792	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,030.44350	1,024.087	12.91	0.5065	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,177.44350	1,170.087	12.91	0.4935	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/06/2018	Foreign Exchange Future			2.00800		2.00800			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04600		2.04630			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08440		2.08430			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23620		2.23690			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	2.21	Put			2,049.57780	2,050.314	14.88	0.9405	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			26.97740	27.487	15.12	0.0540	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,146.97740	2,147.487	15.12	0.9460	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			24.66940	24.982	15.35	0.0491	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,244.66940	2,244.982	15.35	0.9509	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			29.57780	30.314	14.88	0.0595	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			83.86110	81.555	15.48	0.0899	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,120.86110	3,121.555	15.48	0.9101	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			78.32270	76.427	15.58	0.0847	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,215.32270	3,216.427	15.58	0.9153	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			73.17140	71.655	15.68	0.0797	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,310.17140	3,311.655	15.68	0.9203	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			898.92750	889.173	12.90	0.5289	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			855.92750	845.173	12.90	0.4711	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			856.03980	846.436	12.98	0.5108	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			913.03980	902.436	12.98	0.4892	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			814.95950	805.527	13.06	0.4929	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			971.95950	961.527	13.06	0.5071	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			918.83410	916.058	13.40	0.3772	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,792.87110	1,782.789	13.27	0.6479	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			823.87110	820.789	13.27	0.3521	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,739.46810	1,729.516	13.33	0.6354	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			870.46810	867.516	13.33	0.3646	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,687.83410	1,678.058	13.40	0.6228	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			1.53510		1.53340			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55490		1.55310			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.57320		1.57160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66770		1.66550			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			7.22110	6.406	15.88	0.0182	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,273.22110	2,255.406	15.88	0.9818	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			6.19890	5.484	16.08	0.0157	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,372.19890	2,354.484	16.08	0.9843	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			8.42950	7.502	15.68	0.0212	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,174.42950	2,156.502	15.68	0.9788	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,104.12710	3,084.707	16.48	0.9492	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			41.89110	40.282	16.27	0.0598	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,910.89110	2,891.282	16.27	0.9402	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			38.58350	37.034	16.39	0.0553	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,007.58350	2,988.034	16.39	0.9447	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			35.12710	33.707	16.48	0.0508	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			665.97010	665.504	12.81	0.5285	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			649.97010	633.504	12.81	0.4715	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			625.00250	624.285	12.93	0.5044	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			709.00250	692.285	12.93	0.4956	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			709.40190	709.226	12.68	0.5531	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			593.40190	577.226	12.68	0.4469	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			687.40840	692.408	14.90	0.3987	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,632.40840	1,615.408	14.90	0.6013	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			661.39560	666.353	15.00	0.3863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,706.39560	1,689.353	15.00	0.6137	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			714.58650	719.636	14.79	0.4115	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,559.58650	1,542.636	14.79	0.5885	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			0.11880		0.11820			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11760		0.11840			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11740		0.11730			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11420		0.11490			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			1.55390		1.55450			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57710		1.57790			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.59960		1.60020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64490		1.64610			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			8.77780		8.82050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.87810		8.92190			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.97550		9.02040			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.50780		9.55520			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			5.35200	3.802	13.72	0.0214	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,024.85200	1,066.002	13.72	0.9786	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			5.20530	3.699	13.77	0.0208	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,034.70530	1,075.899	13.77	0.9792	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			5.50340	3.909	13.68	0.0220	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,015.00340	1,056.109	13.68	0.9780	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			46.78490	40.949	13.78	0.1115	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,054.88490	1,092.849	13.78	0.8885	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			45.86610	40.108	13.79	0.1095	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,063.96610	1,102.008	13.79	0.8905	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			47.72220	41.805	13.77	0.1135	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,045.82220	1,083.705	13.77	0.8865	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			408.43510	381.615	12.23	0.5447	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			308.03510	326.115	12.23	0.4553	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			403.36340	376.790	12.24	0.5402	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			312.96340	331.290	12.24	0.4598	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			398.33420	372.010	12.25	0.5357	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			317.93420	336.510	12.25	0.4643	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			403.01900	383.542	13.61	0.4140	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			767.81900	795.742	13.61	0.5860	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			399.89100	380.565	13.63	0.4115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			774.69100	802.765	13.63	0.5885	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			406.17170	386.547	13.60	0.4166	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			760.97170	788.746	13.60	0.5834	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			1.25150		1.25020			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25930		1.25810			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26680		1.26560			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33510		1.33400			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			698.00000	685.000		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			798.00000	785.000		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			598.00000	585.000		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			1,119.00000	1,107.000		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			1,219.00000	1,207.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,019.00000	1,007.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			44.00000	32.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			156.00000	168.000		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	14/12/2018	Foreign Exchange Option	1.26	Call			56.00000	68.000		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	14/06/2019	Foreign Exchange Option	1.32	Call			140.00000	151.000		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			40.00000	51.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			240.00000	251.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.42550		1.42670			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
QUANTO £	On 17/09/2018	Foreign Exchange Future			1.43130		1.43250			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			1.24160		1.24290			0.0000	0.00	0	190
QUANTO €	On 17/09/2018	Foreign Exchange Future			1.25060		1.25200			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>190</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>190</b>
R / ¥	On 03/05/2018	Foreign Exchange Future			8.97380	0.11125	8.96620			0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.87200	0.11125	8.86600			0.0000	0.00	0	0
<b>Total R / ¥ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Call		0.11125	1,504.68440	1,509.233	13.89	0.6554	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put		0.11125	642.68440	571.233	13.89	0.3446	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call		0.11125	1,438.53360	1,440.207	13.81	0.6407	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put		0.11125	676.53360	602.207	13.81	0.3593	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call		0.11125	1,572.20870	1,579.633	13.97	0.6696	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put		0.11125	610.20870	541.633	13.97	0.3304	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put		0.11125	867.60760	779.111	13.41	0.4377	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call		0.11125	1,129.60760	1,117.111	13.41	0.5623	0.00	0	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call		0.11125	2,295.71290	2,242.284	14.30	0.5140	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put		0.11125	2,335.71290	2,222.284	14.30	0.4860	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call		0.11125	6,017.01710	5,994.006	16.36	0.8141	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put		0.11125	757.01710	674.006	16.36	0.1859	0.00	0	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call		0.11125	2,242.93750	2,189.338	14.28	0.5068	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put		0.11125	2,382.93750	2,269.338	14.28	0.4932	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call		0.11125	2,190.86110	2,137.084	14.25	0.4997	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put		0.11125	2,430.86110	2,317.084	14.25	0.5003	0.00	0	0
<b>Total R / ¥ Option</b>											<b>0.00</b>	<b>0</b>	<b>210,000</b>
<b>Total R / ¥</b>											<b>0.00</b>	<b>0</b>	<b>210,000</b>
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.89130	0.11125	8.88600			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.73410	0.11125	8.72770			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		0.11125	3,440.57940	3,399.072	14.86	0.6731	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11125	1,280.57940	1,186.071	14.86	0.3269	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11125	3,371.25970	3,329.051	14.82	0.6665	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11125	1,311.25970	1,216.051	14.82	0.3335	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11125	3,510.51640	3,469.712	14.90	0.6795	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11125	1,250.51640	1,156.712	14.90	0.3205	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11125	2,068.30600	2,016.448	13.98	0.5123	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11125	2,108.30600	2,003.448	13.98	0.4877	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11125	4,239.51000	4,224.920	15.81	0.5804	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11125	2,962.51000	2,883.920	15.81	0.4196	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11125	4,178.32100	4,163.277	15.77	0.5760	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11125	3,001.32100	2,922.277	15.77	0.4240	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11125	4,117.54900	4,102.033	15.74	0.5716	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11125	3,040.54900	2,961.033	15.74	0.4284	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>1,483</b>
SGD / R	On	18/06/2018	Foreign Exchange Future			9.20170		9.19200			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.32800		9.31780			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.44750		9.43740			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.03740		10.02550			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			6.82300	6.222	12.46	0.0345	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			914.82300	904.522	12.46	0.9655	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			6.62960	6.042	12.50	0.0335	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			924.62960	914.342	12.50	0.9665	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			7.10890	6.488	12.44	0.0358	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			905.10890	894.788	12.44	0.9642	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			86.19000	84.575	12.59	0.2065	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			768.39000	756.574	12.59	0.7935	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			84.75090	83.134	12.61	0.2035	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			776.95090	765.134	12.61	0.7965	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			87.65420	86.042	12.57	0.2096	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			759.85420	748.042	12.57	0.7904	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			386.27810	386.266	11.40	0.5539	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			318.87810	308.766	11.40	0.4461	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			381.49550	381.431	11.41	0.5493	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			324.09550	313.931	11.41	0.4507	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			391.10700	391.144	11.39	0.5585	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			313.70700	303.644	11.39	0.4415	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			524.48950	513.846	12.29	0.4655	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			548.52700	549.819	12.26	0.5405	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			513.02700	502.419	12.26	0.4595	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			544.24510	545.515	12.28	0.5375	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			518.74510	508.115	12.28	0.4625	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			539.98950	541.246	12.29	0.5345	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/06/2018	Foreign Exchange Future			2.93610		2.93710			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.88820		2.89000			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84240		2.84360			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.84170		2.85370			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,120</b>
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.29770	0.335	20.48	0.0045	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			723.19770	724.235	20.48	0.9955	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.29420	0.330	20.67	0.0044	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			733.19420	734.230	20.67	0.9956	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.30130	0.341	20.29	0.0046	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			713.20130	714.241	20.29	0.9954	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.21370	6.755	14.66	0.0597	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			476.21370	478.555	14.66	0.9403	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			5.86560	6.406	14.72	0.0569	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			485.86560	488.206	14.72	0.9431	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			6.58350	7.124	14.60	0.0627	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			466.58350	468.924	14.60	0.9373	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			67.99310	68.736	13.02	0.3579	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			194.39310	196.335	13.02	0.6421	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			65.00160	65.775	13.04	0.3463	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			201.40160	203.375	13.04	0.6537	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			71.09740	71.806	13.00	0.3696	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			187.49740	189.406	13.00	0.6304	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			27.72830	25.868	15.85	0.1172	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			704.02830	714.168	15.85	0.8828	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			27.27610	25.379	15.91	0.1150	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			713.57610	723.679	15.91	0.8850	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			28.19340	26.371	15.79	0.1195	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			694.49340	704.671	15.79	0.8805	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>12,120</b>
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23980		1.23410			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21450		1.20920			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19210		1.18670			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15090		1.14570			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									7 003 276 827.00	490,614	2,096,054
Total Options									1 573 789.80	6,000	3,094,039
Grand Total:									7,004,850,616.80	496,614	5,190,093