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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/04/2018 Foreign Exchange Future			12.44500		12.37320			0.0000	12,445,000.00	1,000	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.49500		12.37320			0.0000	21,816,270.00	1,746	100
\$ / R On 30/04/2018 Foreign Exchange Future			12.49500		12.37890			0.0000	0.00	0	955
\$ / R On 02/05/2018 Foreign Exchange Future			12.49120		12.38050			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.49430		12.38200			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.49900		12.38440			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.50230		12.38850			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.50580		12.39250			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.51120		12.39860			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.51290		12.40060			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.51820		12.40670			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.52350		12.41280			0.0000	375,705,000.00	30,000	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.52530		12.41480			0.0000	369,245,844.00	29,480	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.53060		12.42090			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.53770		12.50690			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.54120		12.43230			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.55420		12.44530			0.0000	21,919,633.20	1,746	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.57050		12.46160			0.0000	2,689,684,744.00	213,968	1,135,006
\$ / R On 20/06/2018 Foreign Exchange Future			12.57370		12.46490			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.58840		12.47930			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.59300		12.48390			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			12.59930		12.49010			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.62110		12.51170			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.62740		12.51790			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.62890		12.51950			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.63200		12.52260			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.63830		12.52880			0.0000	15,317,619.60	1,212	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.64920		12.53980			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.65860		12.54910			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.68670		12.57730			0.0000	15,388,967.10	1,213	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.71320		12.60380			0.0000	24,104,227.20	1,896	58,808
\$ / R	On	28/09/2018	Foreign Exchange Future			12.73040		12.62100			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.77250		12.66320			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.77870		12.66940			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.78190		12.67250			0.0000	15,504,444.70	1,213	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.78950		12.68020			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.80180		12.69250			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.80640		12.69710			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.82780		12.71860			0.0000	15,547,293.60	1,212	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.84470		12.73550			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.84930		12.74020			0.0000	14,121,380.70	1,099	22,251
\$ / R	On	31/12/2018	Foreign Exchange Future			12.87530		12.76630			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.94240		12.83300			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.99200		12.88170			0.0000	0.00	0	2,623
\$ / R	On	27/03/2019	Foreign Exchange Future			13.00560		12.89500			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			13.12570		13.01410			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.40450		13.29210			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.69830		13.58350			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.78470		13.66750			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.87480		13.75520			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>3,590,800,424.10</b>	<b>285,785</b>	<b>1,465,041</b>
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,626.80000	2,555.000	17.73	1.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.00000	0.000	17.73	0.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,436.80000	3,365.000	17.73	1.0000	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.00000	0.000	17.73	0.0000	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			2.71450	0.390	24.58	0.0074	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			265.91450	385.390	24.58	0.9926	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			1.87500	1.765	19.45	0.0171	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			470.77500	586.765	19.45	0.9829	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			1.31090	1.321	19.79	0.0130	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			510.21090	626.321	19.79	0.9870	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			9.60490	6.775	17.78	0.0600	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			288.50490	401.775	17.78	0.9400	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			679.22380	795.381	21.24	0.9961	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			0.32380	0.381	21.24	0.0039	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			344.71760	459.448	18.30	0.9593	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	30/04/2018	Foreign Exchange Option	12.04	Put			5.81760	4.449	18.30	0.0407	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			599.47950	715.685	20.56	0.9931	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			0.57950	0.685	20.56	0.0069	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			619.38250	735.592	20.73	0.9940	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			0.48250	0.592	20.73	0.0060	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			10.42510	7.263	17.69	0.0640	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			279.32510	392.263	17.69	0.9360	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			529.99480	646.142	19.96	0.9887	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			1.09480	1.142	19.96	0.0113	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			2.44610	2.187	19.19	0.0209	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			441.34610	557.187	19.19	0.9791	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,421.11770	1,305.028	24.64	0.9997	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.01770	0.028	24.64	0.0003	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,281.26480	3,165.117	58.28	0.9995	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.16480	0.117	58.28	0.0005	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,851.15890	2,735.037	47.66	0.9998	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.05890	0.037	47.66	0.0002	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			2.16530	0.800	17.17	0.0081	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			582.66530	692.000	17.17	0.9919	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			167.03570	104.209	14.45	0.5100	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			47.53570	95.409	14.45	0.4900	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			880.75470	991.209	16.34	0.9999	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			0.25470	0.009	16.34	0.0001	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			54.52840	35.853	15.57	0.2061	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			186.52840	280.153	15.57	0.7939	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			112.41720	75.997	15.03	0.3696	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			94.41720	170.297	15.03	0.6304	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			16.19450	9.283	14.82	0.0630	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			400.59450	508.283	14.82	0.9370	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			28.66500	17.534	14.65	0.1085	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			313.06500	416.534	14.65	0.8915	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			377.85170	295.215	14.88	0.7362	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			26.35170	57.515	14.88	0.2638	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.35700	0.883	20.57	0.0056	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,471.85700	1,358.584	20.57	0.9944	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,241.64200	3,127.820	34.54	0.9995	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.14200	0.120	34.54	0.0005	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,007.58150	1,894.390	22.01	0.9988	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.08150	0.190	22.01	0.0012	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			40.14010	73.573	14.48	0.2891	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			391.54010	312.373	14.48	0.7109	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,361.52590	3,248.932	30.78	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.12590	0.132	30.78	0.0006	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,101.51390	1,989.070	21.68	0.9985	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.11390	0.270	21.68	0.0015	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,899.64240	1,787.664	20.67	0.9969	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	14.30	Call			0.24240	0.564	20.67	0.0031	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			64.83090	43.676	13.12	0.2005	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			265.43090	356.576	13.12	0.7995	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,500.76520	1,613.118	19.75	0.9987	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.16520	0.218	19.75	0.0013	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			704.51440	816.012	14.12	0.9798	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			3.91440	3.112	14.12	0.0202	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			25.35740	14.844	12.30	0.0831	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			432.05740	533.044	12.30	0.9169	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			19.09520	13.393	12.20	0.0728	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			481.89520	586.893	12.20	0.9272	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			27.85800	19.921	12.38	0.0987	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			442.65800	545.221	12.38	0.9013	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			152.15070	118.539	13.21	0.3596	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			203.05070	279.139	13.21	0.6404	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			0.00000	159.023	13.14	0.4226	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			0.00000	246.723	13.14	0.5774	9,868,920.00	40,000	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			0.00000	163.693	13.15	0.4306	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			0.00000	241.393	13.15	0.5694	7,241,790.00	30,000	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,998.10430	2,889.280	22.53	0.9981	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.40430	0.480	22.53	0.0019	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,373.13600	1,268.128	16.72	0.9637	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			5.43600	9.328	16.72	0.0363	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,458.18850	3,349.299	25.47	0.9982	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.48850	0.499	25.47	0.0018	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			456.93730	388.600	14.04	0.6456	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			102.23730	142.800	14.04	0.3544	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			346.76110	429.720	12.79	0.7030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			145.16110	119.220	12.79	0.2970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			13.14790	20.437	16.54	0.0607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,451.54790	1,349.937	16.54	0.9393	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			352.83430	436.386	12.78	0.7089	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			141.23430	115.886	12.78	0.2911	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			16.17540	24.910	16.41	0.0723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,364.57540	1,264.410	16.41	0.9277	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,458.67150	4,349.906	25.09	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.27150	0.406	25.09	0.0012	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			5.83620	9.344	17.03	0.0300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,794.23620	1,688.844	17.03	0.9700	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			31.12600	45.586	15.67	0.1244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,069.52600	975.086	15.67	0.8756	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			16.55100	25.461	16.39	0.0737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,354.95100	1,254.961	16.39	0.9263	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,188.89430	4,080.225	25.09	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.49430	0.725	25.09	0.0021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			437.93820	528.623	12.61	0.7814	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	12.12	Put			96.33820	78.123	12.61	0.2186	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,329.61040	3,220.948	22.27	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.21040	1.448	22.27	0.0044	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,071.44510	1,964.453	17.43	0.9833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.04510	4.953	17.43	0.0167	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.15470	1.477	19.28	0.0051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,789.55470	2,680.977	19.28	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			323.15120	403.679	12.84	0.6790	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			161.55120	133.179	12.84	0.3210	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,839.55670	2,730.970	19.56	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.15670	1.469	19.56	0.0050	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			102.51490	83.278	12.63	0.2292	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			424.11490	513.778	12.63	0.7708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			57.31600	81.564	14.96	0.2059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			795.71600	711.064	14.96	0.7941	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,759.55400	2,650.983	19.12	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.15400	1.483	19.12	0.0052	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			137.37580	112.616	12.76	0.2853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			358.97580	443.116	12.76	0.7147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,088.40000	7,979.500	25.09	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	25.09	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,539.55740	2,431.204	18.10	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.15740	1.704	18.10	0.0062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			606.09480	705.955	12.32	0.8812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			44.49480	35.455	12.32	0.1188	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			417.30190	506.443	12.65	0.7654	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			105.70190	85.943	12.65	0.2346	85,942.50	1,000	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,266.26240	1,373.929	13.87	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			4.66240	3.429	13.87	0.0143	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			720.22190	824.091	12.58	0.9168	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			28.62190	23.592	12.58	0.0832	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			738.53380	842.623	12.63	0.9213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			26.93380	22.123	12.63	0.0787	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			930.62210	840.528	15.32	0.8394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			42.22210	61.028	15.32	0.1606	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			878.54140	983.986	12.94	0.9495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			16.94140	13.486	12.94	0.0505	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			7.62390	5.633	13.46	0.0228	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,119.22390	1,226.133	13.46	0.9772	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			10.52900	8.043	13.25	0.0316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,022.12900	1,128.543	13.25	0.9684	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			232.80270	194.684	13.04	0.4141	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			244.40270	315.184	13.04	0.5859	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			23.11070	18.805	12.73	0.0681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			784.71070	889.306	12.73	0.9319	26,679.17	30	30
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			99.39320	80.672	12.62	0.2239	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			430.99320	521.172	12.62	0.7761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			133.58730	109.408	12.75	0.2795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			365.18730	449.908	12.75	0.7205	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			692.93880	796.458	12.52	0.9094	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			31.33880	25.958	12.52	0.0906	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			480.94350	574.511	12.53	0.8118	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			79.34350	64.011	12.53	0.1882	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04430	0.070	25.09	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,238.44430	5,129.570	25.09	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04330	0.068	25.09	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,248.44330	5,139.568	25.09	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04540	0.072	25.09	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,228.44540	5,119.572	25.09	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,919.28600	3,810.775	25.09	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.88600	1.275	25.09	0.0035	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,649.55360	2,541.006	18.51	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.15360	1.506	18.51	0.0054	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			23.46450	34.716	16.01	0.0976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,201.86450	1,104.216	16.01	0.9024	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			77.72220	107.817	14.55	0.2607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			666.12220	587.317	14.55	0.7393	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			223.10880	288.921	13.11	0.5544	6,500,715.75	22,500	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			261.50880	218.421	13.11	0.4456	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,463.97630	1,572.320	14.50	0.9923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			2.37630	1.820	14.50	0.0077	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			85.71150	118.265	14.41	0.2815	1,182,649.00	10,000	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			624.11150	547.765	14.41	0.7185	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			526.16390	622.334	12.45	0.8399	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			64.56390	51.834	12.45	0.1601	5,183.37	100	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			92.68410	127.311	14.30	0.2990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			591.08410	516.811	14.30	0.7010	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,679.55320	2,570.999	18.67	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.15320	1.499	18.67	0.0053	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			139.32310	186.361	13.72	0.4043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			427.72310	365.861	13.72	0.5957	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,039.57140	2,930.949	20.67	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.17140	1.449	20.67	0.0047	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			20.80600	30.898	16.15	0.0879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,259.20600	1,160.398	16.15	0.9121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			46.75050	67.240	15.20	0.1747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			885.15050	796.740	15.20	0.8253	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,349.99710	2,242.121	17.83	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.59710	2.621	17.83	0.0092	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			973.95280	1,080.077	13.14	0.9629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			12.35280	9.577	13.14	0.0371	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			268.94230	343.064	12.98	0.6174	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	12.40	Put			207.34230	172.564	12.98	0.3826	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,059.05590	3,950.454	25.09	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.65590	0.954	25.09	0.0027	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,250.40930	2,142.790	17.69	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.00930	3.289	17.69	0.0114	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			55.02830	78.482	15.00	0.1993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			813.42830	727.982	15.00	0.8007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,069.57450	2,960.948	20.83	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.17450	1.448	20.83	0.0047	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			60.92500	86.256	14.87	0.2160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			769.32500	685.756	14.87	0.7840	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,699.68610	3,590.982	24.32	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.28610	1.482	24.32	0.0042	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			32.41420	47.396	15.63	0.1288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,050.81420	956.896	15.63	0.8712	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,029.09980	3,920.515	25.09	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.69980	1.015	25.09	0.0029	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			10.43280	16.372	16.68	0.0498	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,548.83280	1,445.872	16.68	0.9502	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,969.56500	2,860.955	20.28	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.16500	1.454	20.28	0.0048	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			33.75690	49.277	15.58	0.1333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,032.15690	938.777	15.58	0.8667	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,949.23100	3,840.699	25.09	0.9967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.83100	1.199	25.09	0.0033	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			8.27220	13.095	16.82	0.0407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,646.67220	1,542.595	16.82	0.9593	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,918.49450	4,809.646	25.09	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.09450	0.146	25.09	0.0005	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,538.62660	4,429.841	25.09	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.22660	0.341	25.09	0.0010	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,818.51930	4,709.683	25.09	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.11930	0.183	25.09	0.0006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			15.44890	23.841	16.44	0.0696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,383.84890	1,283.341	16.44	0.9304	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			18.56070	28.045	16.27	0.0805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,306.96070	1,207.545	16.27	0.9195	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,748.54030	4,639.714	25.09	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.14030	0.214	25.09	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			15.09760	23.324	16.45	0.0682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,393.49760	1,292.824	16.45	0.9318	0.00	0	500
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			231.14300	194.003	13.06	0.4073	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			256.04300	327.703	13.06	0.5927	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,142.55140	3,033.745	20.17	0.9937	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.85140	2.145	20.17	0.0063	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,346.83710	1,249.831	16.30	0.9034	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			26.13710	38.231	16.30	0.0966	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,622.50050	3,513.600	22.46	0.9946	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.80050	2.000	22.46	0.0054	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,516.00560	1,416.388	16.44	0.9246	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			19.90560	29.388	16.44	0.0754	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			524.79710	617.073	12.59	0.7868	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			104.69710	87.773	12.59	0.2132	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,277.56910	1,182.592	16.04	0.8791	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			37.66910	51.892	16.04	0.1209	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,156.42800	1,064.365	15.74	0.8550	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			46.52800	63.665	15.74	0.1450	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,336.06270	1,243.284	16.06	0.8658	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			47.76270	64.384	16.06	0.1342	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			18.47200	26.747	17.01	0.0601	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,950.57200	1,849.347	17.01	0.9399	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,425.01700	3,316.500	19.65	0.9903	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.91700	3.900	19.65	0.0097	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,700.01960	1,601.831	16.61	0.9151	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			27.91960	39.231	16.61	0.0849	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,205.69300	3,097.578	19.22	0.9877	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.59300	4.978	19.22	0.0123	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,795.33860	1,695.998	16.78	0.9241	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			24.83860	34.898	16.78	0.0759	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			124.23680	106.364	12.58	0.2231	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			586.83680	678.364	12.58	0.7769	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,294.99550	3,187.005	19.06	0.9873	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.79550	5.305	19.06	0.0127	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,331.59490	1,240.473	15.93	0.8484	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			60.39490	78.773	15.93	0.1516	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,793.19970	3,684.654	19.85	0.9928	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.99970	2.954	19.85	0.0072	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,384.03670	1,293.246	16.01	0.8477	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,643.01620	3,534.726	19.18	0.9907	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.81620	3.926	19.18	0.0093	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			233.13120	203.547	12.92	0.3384	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			452.93120	532.747	12.92	0.6616	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			63.83670	82.446	16.01	0.1523	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,097.35470	1,996.565	17.17	0.9308	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			26.45470	35.165	17.17	0.0692	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,477.84490	3,371.003	18.14	0.9837	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			5.14490	7.704	18.14	0.0163	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,322.81760	1,236.746	15.75	0.8038	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			100.11760	123.446	15.75	0.1962	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,994.80220	3,886.632	18.19	0.9924	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			2.10220	3.332	18.19	0.0076	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			320.56300	376.614	13.75	0.4680	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	12.85	Put			566.76300	513.414	13.75	0.5320	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,620.17200	1,729.696	13.23	0.9623	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.37200	16.496	13.23	0.0377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,566.29350	2,465.523	17.68	0.9347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			30.09350	38.723	17.68	0.0653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			460.03320	532.927	13.18	0.5968	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			356.23320	319.727	13.18	0.4032	1,278,907.20	4,000	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,542.50360	3,435.515	17.55	0.9822	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			6.30360	8.715	17.55	0.0178	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,374.55000	3,268.346	17.61	0.9772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			8.35000	11.546	17.61	0.0228	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,443.64300	3,337.093	17.58	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			7.44300	10.293	17.58	0.0206	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			286.35490	337.961	13.97	0.4308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			642.55490	584.761	13.97	0.5692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,187.63470	1,107.733	15.33	0.7541	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			141.43470	170.933	15.33	0.2459	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			130.52250	158.068	15.48	0.2298	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,256.72250	1,174.868	15.48	0.7702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			409.52300	477.749	13.33	0.5553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			415.72300	374.549	13.33	0.4447	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			190.01090	227.645	14.77	0.3133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			946.21090	874.445	14.77	0.6867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,483.16630	3,376.433	17.57	0.9806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			6.96630	9.634	17.57	0.0194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			393.22880	458.855	13.38	0.5403	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			439.42880	395.655	13.38	0.4597	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			212.79960	253.753	14.55	0.3427	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			858.99960	790.553	14.55	0.6573	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,691.09360	3,583.557	17.50	0.9858	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.89360	6.757	17.50	0.0142	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,417.60080	4,308.775	17.43	0.9954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.40080	1.975	17.43	0.0046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			753.85320	845.721	12.55	0.7792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			150.05320	132.521	12.55	0.2208	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			898.30830	828.333	14.65	0.6710	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			202.10830	241.533	14.65	0.3290	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			941.11630	1,040.579	12.35	0.8534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			87.31630	77.379	12.35	0.1466	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			564.95000	645.655	12.92	0.6724	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			261.15000	232.455	12.92	0.3276	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,150.13950	1,254.483	12.15	0.9112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			46.33950	41.283	12.15	0.0888	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			863.22430	960.126	12.43	0.8256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			109.42430	96.925	12.43	0.1744	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,060.85250	984.949	15.04	0.7211	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	13.50	Call			164.65250	198.149	15.04	0.2789	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			981.35750	1,081.968	12.31	0.8664	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			77.55750	68.768	12.31	0.1336	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,064.25980	1,166.906	12.23	0.8902	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			60.45980	53.706	12.23	0.1098	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			825.63470	921.126	12.47	0.8107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			121.83470	107.926	12.47	0.1893	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,167.64500	1,272.290	12.13	0.9150	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			43.84500	39.090	12.13	0.0850	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			514.13300	464.125	13.59	0.5037	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			347.93300	407.325	13.59	0.4963	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			0.00000	753.401	14.45	0.6432	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			0.00000	266.601	14.45	0.3568	1,599,606.60	6,000	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			533.61230	482.344	13.65	0.5144	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			337.41230	395.544	13.65	0.4856	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			239.99320	213.177	12.85	0.3090	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			593.79320	676.377	12.85	0.6910	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			40.83390	51.316	17.25	0.0846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,287.03390	2,188.116	17.25	0.9154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			469.78210	543.472	13.15	0.6044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			345.98210	310.272	13.15	0.3956	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			381.40870	445.087	13.42	0.5292	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			457.60870	411.887	13.42	0.4708	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			40.42800	50.814	17.26	0.0839	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,296.62800	2,197.614	17.26	0.9161	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			40.02540	50.317	17.28	0.0831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,306.22540	2,207.117	17.28	0.9169	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,635.06460	3,528.844	17.38	0.9817	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			6.06460	9.244	17.38	0.0183	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,315.94120	1,233.755	15.57	0.7709	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			136.94120	164.155	15.57	0.2291	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,181.38760	4,073.285	17.22	0.9920	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			2.38760	3.685	17.22	0.0080	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,920.17150	1,830.191	16.47	0.8470	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			93.37150	112.691	16.47	0.1530	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,450.02050	2,353.399	17.20	0.8985	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			59.42050	72.099	17.20	0.1015	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,816.34290	3,711.963	18.90	0.9638	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			18.84290	23.863	18.90	0.0362	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,309.78350	1,231.236	15.40	0.7377	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			182.28350	213.136	15.40	0.2623	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,357.31110	4,251.833	19.11	0.9780	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			9.81110	13.733	19.11	0.0220	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			153.26780	138.295	12.54	0.2021	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			933.46780	1,027.796	12.54	0.7979	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			179.90990	210.240	15.49	0.2561	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	05/11/2018	Foreign Exchange Option	13.86	Put			1,359.70990	1,280.740	15.49	0.7439	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,143.72350	4,040.079	19.18	0.9703	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			13.92350	19.579	19.18	0.0297	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,250.43330	2,157.626	16.87	0.8697	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			82.93330	99.426	16.87	0.1303	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			104.95060	94.885	12.41	0.1479	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,132.05060	1,231.285	12.41	0.8521	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,890.75080	1,997.880	13.19	0.9595	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			23.65080	21.480	13.19	0.0405	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			850.15390	789.707	14.37	0.5954	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			327.25390	376.107	14.37	0.4046	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,007.98940	3,907.210	19.40	0.9536	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			26.58940	35.010	19.40	0.0464	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,306.95560	1,232.436	15.35	0.7106	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			225.55560	260.236	15.35	0.2894	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,605.53560	4,501.461	19.40	0.9725	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			14.13560	19.261	19.40	0.0275	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,183.17040	1,113.815	15.06	0.6733	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			268.67040	308.515	15.06	0.3267	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,014.43790	2,917.108	17.86	0.9100	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			59.93790	71.808	17.86	0.0900	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			94.08830	111.433	17.04	0.1339	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,433.88830	2,342.133	17.04	0.8661	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			705.04350	654.594	13.99	0.5193	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			445.24350	503.894	13.99	0.4807	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			842.43280	785.821	14.32	0.5707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			382.63280	435.121	14.32	0.4293	43,512.05	100	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,359.56840	2,268.716	16.94	0.8590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			99.76840	118.016	16.94	0.1410	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			413.09290	379.659	13.28	0.3772	37,965.88	100	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			653.29290	728.959	13.28	0.6228	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,212.99750	1,312.392	12.47	0.8512	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			112.79750	103.092	12.47	0.1488	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,305.09580	1,232.702	15.31	0.6993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			245.29580	282.002	15.31	0.3007	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			458.96940	518.893	13.93	0.4914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			678.76940	629.593	13.93	0.5086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,262.58490	3,164.304	18.25	0.9206	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			52.78490	63.604	18.25	0.0794	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,258.01230	2,168.478	16.80	0.8487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			108.21230	127.778	16.80	0.1513	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			93.40500	110.640	17.05	0.1331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,443.20500	2,351.340	17.05	0.8669	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			94.77920	112.235	17.02	0.1348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,424.57920	2,332.935	17.02	0.8652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,519.17640	4,416.262	19.38	0.9657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			19.37640	25.562	19.38	0.0343	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,196.25450	4,096.132	19.29	0.9490	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			32.55450	41.432	19.29	0.0510	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,302.29930	1,231.709	15.24	0.6868	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			268.59930	307.009	15.24	0.3132	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,831.37290	4,727.859	19.29	0.9694	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			17.67290	23.159	19.29	0.0306	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,411.56650	2,324.696	16.77	0.8287	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			144.56650	167.096	16.77	0.1713	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,600.78880	2,513.671	16.90	0.8301	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			154.27560	177.678	16.88	0.1716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,582.57560	2,495.678	16.88	0.8284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,093.80050	1,186.533	12.93	0.7484	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			272.10050	254.533	12.93	0.2516	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,563.62670	2,672.330	11.95	0.9814	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			11.92670	10.330	11.95	0.0186	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			328.10200	368.533	15.44	0.3218	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,496.40200	1,426.533	15.44	0.6782	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,275.04880	1,372.782	12.77	0.8042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			193.34880	180.782	12.77	0.1958	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			711.44000	784.401	13.62	0.5809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			589.74000	552.401	13.62	0.4191	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,033.83760	977.856	14.56	0.5724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			465.53760	519.856	14.56	0.4276	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,505.88760	1,607.055	12.56	0.8612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			124.18760	115.055	12.56	0.1388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,482.82710	2,397.189	16.76	0.8186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			164.52710	189.189	16.76	0.1814	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,319.33800	1,418.104	12.73	0.8163	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			177.63800	166.104	12.73	0.1837	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,852.05200	1,776.428	16.00	0.7390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			253.75200	288.428	16.00	0.2610	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			153.37780	176.673	16.89	0.1708	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,591.67780	2,504.673	16.89	0.8292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			152.48880	175.671	16.90	0.1699	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			329.83740	309.220	13.04	0.2853	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,014.83740	1,104.820	13.04	0.7147	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			388.13150	431.930	15.77	0.3263	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,734.03150	1,666.230	15.77	0.6737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			386.14940	429.920	15.79	0.3250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,742.04940	1,674.220	15.79	0.6750	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			384.17850	427.922	15.80	0.3237	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,750.07850	1,682.222	15.80	0.6763	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			375.01700	412.947	17.07	0.2598	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,882.91700	2,808.447	17.07	0.7402	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,780.45760	6,679.547	19.08	0.9355	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			72.55760	84.047	19.08	0.0645	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			373.71890	411.542	17.08	0.2590	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,891.61890	2,817.042	17.08	0.7410	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			372.42660	410.136	17.09	0.2582	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,900.32660	2,825.636	17.09	0.7418	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			696.60210	754.012	16.32	0.3777	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,293.10210	2,235.712	16.32	0.6223	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			700.85650	758.537	16.31	0.3796	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,277.35650	2,220.237	16.31	0.6204	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			698.72900	756.274	16.31	0.3787	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,285.22900	2,227.974	16.31	0.6213	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,426.30710	2,368.725	16.52	0.6233	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			723.80710	783.425	16.52	0.3767	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			800.14330	864.306	16.52	0.3954	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,384.94330	2,329.506	16.52	0.6046	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			797.93770	861.967	16.52	0.3945	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,392.73770	2,337.167	16.52	0.6055	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			795.74800	859.636	16.53	0.3936	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,400.54800	2,344.836	16.53	0.6064	0.00	0	0
<b>Total \$ / R Option</b>												<b>27,871,871.52</b>	<b>113,830</b>	<b>2,497,263</b>
<b>Total \$ / R</b>												<b>3,618,672,295.62</b>	<b>399,615</b>	<b>3,962,304</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.57050		12.46160			0.0000	804,512.00	64	395
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.71320		12.60380			0.0000	127,132.00	10	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.84930		12.74020			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.12570		13.01410			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>931,644.00</b>	<b>74</b>	<b>457</b>
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,226.74990	1,912.517	16.58	0.0572	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			148,066.74990	137,862.517	16.58	0.9428	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,198.72370	1,870.587	16.59	0.0561	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			149,038.72370	138,820.587	16.59	0.9439	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,255.41920	1,955.294	16.56	0.0584	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			147,095.41920	136,905.294	16.56	0.9416	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			9,763.47470	12,009.016	16.00	0.1807	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			150,383.47470	141,689.016	16.00	0.8193	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			9,659.98230	11,885.701	16.01	0.1791	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			151,279.98230	142,565.702	16.01	0.8209	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			9,868.11920	12,133.640	15.98	0.1823	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			149,488.11920	140,813.640	15.98	0.8177	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			8,686.07420	10,303.792	17.17	0.1248	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			253,666.07420	244,373.792	17.17	0.8752	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			8,623.42060	10,231.049	17.18	0.1240	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			254,603.42060	245,301.049	17.18	0.8760	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			8,561.46490	10,158.879	17.19	0.1232	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/12/2018	Foreign Exchange	Option	15.21	Put	255,541.46490	246,228.879	17.19	0.8768	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.37	Call	38,614.94360	42,992.040	15.79	0.3250	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.37	Put	174,204.94360	167,422.040	15.79	0.6750	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Call	38,417.85290	42,792.190	15.80	0.3237	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.38	Put	175,007.85290	168,222.190	15.80	0.6763	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Call	38,813.15230	43,193.015	15.77	0.3263	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange	Option	14.36	Put	173,403.15230	166,623.015	15.77	0.6737	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>931,644.00</b>	<b>74</b>	<b>457</b>
£ / R	On	30/04/2018	Foreign Exchange	Future	17.41350		17.29430		0.0000		0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange	Future	17.44740		17.33490		0.0000		0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange	Future	17.55530		17.44610		0.0000		26,490,947.70	1,509	446,812
£ / R	On	17/09/2018	Foreign Exchange	Future	17.83030		17.72010		0.0000		13,158,761.40	738	18,494
£ / R	On	14/12/2018	Foreign Exchange	Future	18.09760		17.98690		0.0000		0.00	0	6,117
£ / R	On	18/03/2019	Foreign Exchange	Future	18.38780		18.27470		0.0000		0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange	Future	18.65850		18.54390		0.0000		0.00	0	5,465
<b>Total £ / R Future</b>											<b>39,649,709.10</b>	<b>2,247</b>	<b>481,840</b>
£ / R	On	30/04/2018	Foreign Exchange	Option	17.23	Put	88.93820	57.075	15.89	0.2813	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange	Option	17.23	Call	153.23820	240.575	15.89	0.7187	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange	Option	16.85	Call	538.70100	636.821	13.78	0.8636	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange	Option	16.85	Put	53.80100	39.421	13.78	0.1364	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	0.20	Call	17,246.10000	17,355.300	24.17	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	0.20	Put	0.00000	0.000	24.17	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.89	Call	203.11630	251.145	14.57	0.3787	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.89	Put	647.01630	585.845	14.57	0.6213	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.50	Call	339.02810	406.719	14.07	0.5340	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.50	Put	392.92810	351.419	14.07	0.4660	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange	Option	20.40	Put	2,959.18260	2,852.323	18.22	0.9825	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	20.40	Call	5.28260	7.623	18.22	0.0175	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange	Option	17.90	Call	200.36380	247.947	14.59	0.3750	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.90	Put	654.26380	592.647	14.59	0.6250	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.91	Call	197.64430	244.785	14.60	0.3714	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange	Option	17.91	Put	661.54430	599.486	14.60	0.6286	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.25	Call	424.01940	479.442	14.74	0.4192	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.25	Put	953.91940	899.142	14.74	0.5808	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.26	Call	420.90100	476.055	14.75	0.4170	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.26	Put	960.80100	905.755	14.75	0.5830	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.24	Call	427.15880	482.851	14.73	0.4214	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange	Option	18.24	Put	947.05880	892.551	14.73	0.5786	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.11	Call	765.03920	835.921	14.60	0.5209	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.11	Put	888.13920	848.321	14.60	0.4791	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.12	Call	760.96160	831.624	14.61	0.5190	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange	Option	18.12	Put	894.06160	854.024	14.61	0.4810	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			756.90300	827.346	14.62	0.5172	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			900.00300	859.746	14.62	0.4828	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			987.25660	1,065.311	14.68	0.5429	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,002.55660	967.511	14.68	0.4571	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			982.99570	1,060.754	14.68	0.5414	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,008.29570	972.954	14.68	0.4586	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			978.75780	1,056.212	14.69	0.5398	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,014.05780	978.412	14.69	0.4602	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,100.48090	1,180.819	14.72	0.5352	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,186.58090	1,152.319	14.72	0.4648	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,096.35630	1,176.424	14.73	0.5338	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,192.45630	1,157.924	14.73	0.4662	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,104.62730	1,185.220	14.72	0.5365	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,180.72730	1,146.720	14.72	0.4635	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>39,649,709.10</b>	<b>2,247</b>	<b>482,840</b>
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11436		0.11346			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11542		0.11454			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11568		0.11479			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11751		0.11661			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11960		0.11869			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12415		0.12321			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,296</b>
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	50.57	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,653.80000	875,564.100	50.57	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,653.80000	882,564.100	50.57	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	50.57	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	50.57	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,653.80000	876,564.100	50.57	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	50.57	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,653.80000	877,564.100	50.57	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			10.34420	11.505	17.17	0.0385	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,556.74420	1,469.105	17.17	0.9615	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			5.60240	6.675	23.47	0.0182	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,552.00240	2,464.275	23.47	0.9818	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			80.88070	96.622	14.67	0.2543	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			627.28070	554.222	14.67	0.7457	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.77	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,521.40000	822,432.400	23.77	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.77	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,521.40000	876,432.400	23.77	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.77	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,521.40000	877,432.400	23.77	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.77	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,521.40000	875,432.400	23.77	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			131.99330	144.984	18.09	0.2035	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,470.99330	1,394.084	18.09	0.7965	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			62.18830	69.911	20.73	0.1012	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,401.18830	2,319.011	20.73	0.8988	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			330.12940	360.704	15.91	0.4368	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			669.12940	609.804	15.91	0.5632	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			564.59170	602.968	16.32	0.5157	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			695.49170	643.268	16.32	0.4843	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			296.79230	317.691	18.17	0.3078	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,427.69230	1,357.991	18.17	0.6922	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,053.21100	1,118.102	13.62	0.7947	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			184.11100	158.402	13.62	0.2053	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			695.62730	729.300	18.43	0.4459	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,374.32730	1,314.700	18.43	0.5541	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			526.54260	550.837	21.03	0.3358	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,205.24260	2,136.237	21.03	0.6642	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,048.65480	1,094.264	16.80	0.6099	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			727.35480	679.664	16.80	0.3901	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			15.21310		15.12800			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.27420		15.19880			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.35870		15.28320			0.0000	75,365,140.90	4,907	118,139
€ / R	On	17/09/2018	Foreign Exchange Future			15.64680		15.57060			0.0000	7,823,400.00	500	57,482
€ / R	On	14/12/2018	Foreign Exchange Future			15.93270		15.85670			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.25130		16.17360			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.51700		16.43660			0.0000	0.00	0	5,256
<b>Total € / R Future</b>												<b>83,188,540.90</b>	<b>5,407</b>	<b>193,245</b>
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			161.31890	114.174	14.09	0.5394	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			49.31890	87.274	14.09	0.4606	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			101.45290	87.807	12.07	0.2747	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			320.25290	382.007	12.07	0.7253	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,004.34460	1,079.355	12.38	0.9363	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.80930	0.760	15.74	0.0027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			144.77460	131.613	11.79	0.2932	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			427.97460	490.313	11.79	0.7068	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			498.20330	457.609	12.74	0.6304	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			151.40330	186.309	12.74	0.3696	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			21.14460	20.655	12.38	0.0637	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			795.35820	741.218	13.50	0.7770	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			26.10820	25.665	12.03	0.0785	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		909.30820	984.365	12.03	0.9215	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,284.90300	1,359.801	13.37	0.9651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		11.70300	11.101	13.37	0.0349	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,284.00930	2,359.460	15.74	0.9973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,188.04460	1,124.529	14.10	0.8901	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,786.70700	1,861.856	14.71	0.9895	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		3.50700	3.156	14.71	0.0105	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,052.25350	1,127.240	12.55	0.9426	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		19.05350	18.540	12.55	0.0574	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		78.55820	99.918	13.50	0.2230	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		254.65970	232.044	12.06	0.4300	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,346.90440	6,271.440	25.96	0.9996	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.10440	0.140	25.96	0.0004	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,324.01120	1,398.902	13.50	0.9679	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		10.81120	10.202	13.50	0.0321	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		31.24460	43.229	14.10	0.1099	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.70580	0.906	25.96	0.0021	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,328.38670	3,253.272	19.36	0.9945	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		1.58670	1.972	19.36	0.0055	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,540.25860	1,614.951	14.19	0.9801	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		7.05860	6.251	14.19	0.0199	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		287.85970	340.744	12.06	0.5700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		406.19640	371.250	12.47	0.5663	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		186.19590	226.302	12.49	0.4286	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		412.99590	377.602	12.49	0.5714	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		192.64590	233.648	12.45	0.4389	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		399.44590	364.948	12.45	0.5611	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,267.50580	5,192.206	25.96	0.9979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		189.39640	229.950	12.47	0.4337	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		117.00710	135.972	14.68	0.1805	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		115.78920	134.787	14.70	0.1791	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		15.63940	17.285	17.83	0.0268	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		2,083.17490	2,161.221	12.63	0.9708	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		12.57490	14.421	12.63	0.0292	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,363.50340	1,438.691	10.96	0.9174	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		42.90340	41.891	10.96	0.0826	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,663.97850	1,606.810	14.71	0.8223	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,646.40710	1,589.172	14.68	0.8195	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,348.62560	1,296.905	14.18	0.7655	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		159.22560	183.705	14.18	0.2345	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		366.38210	410.823	12.78	0.4523	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		645.78210	614.023	12.78	0.5477	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		749.03680	713.443	13.02	0.5914	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,061.95420	5,986.376	19.65	0.9947	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		2.55420	3.176	19.65	0.0053	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,005.03940	3,930.485	17.83	0.9732	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	17.11	Put			1,655.18920	1,597.987	14.70	0.8209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			114.57850	133.610	14.71	0.1777	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			319.63680	360.243	13.02	0.4086	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			167.53810	186.034	15.20	0.1858	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,200.83810	2,143.334	15.20	0.8142	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			166.47390	184.865	15.21	0.1848	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,209.77390	2,152.165	15.21	0.8152	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			168.60990	187.214	15.19	0.1868	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,191.90990	2,134.514	15.19	0.8132	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			782.53300	833.783	12.79	0.5447	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			758.93300	732.483	12.79	0.4553	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			791.00590	842.521	12.77	0.5487	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			747.40590	721.221	12.77	0.4513	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			786.76200	838.141	12.78	0.5467	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			753.16200	726.841	12.78	0.4533	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			751.23770	796.131	13.51	0.4718	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,174.63770	1,139.131	13.51	0.5282	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			747.91950	792.669	13.51	0.4702	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,181.31950	1,145.669	13.51	0.5298	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			744.61680	789.229	13.52	0.4687	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,188.01680	1,152.229	13.52	0.5313	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>83,188,540.90</b>	<b>5,407</b>	<b>800,752</b>
AUS / R	On	18/06/2018	Foreign Exchange Future			9.50720		9.47010			0.0000	43,020,080.00	4,525	13,777
AUS / R	On	17/09/2018	Foreign Exchange Future			9.62170		9.58460			0.0000	0.00	0	850
AUS / R	On	14/12/2018	Foreign Exchange Future			9.73390		9.69750			0.0000	0.00	0	11,312
AUS / R	On	14/06/2019	Foreign Exchange Future			9.96570		9.92930			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>43,020,080.00</b>	<b>4,525</b>	<b>25,939</b>
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,044.01670	1,008.140	13.52	0.9714	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.36540	5.641	13.43	0.0302	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,024.26540	988.441	13.43	0.9698	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			4.23900	5.488	13.48	0.0294	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,034.13900	998.288	13.48	0.9706	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			4.11670	5.340	13.52	0.0286	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			16.10410	19.668	14.13	0.0558	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,561.50410	1,527.968	14.13	0.9442	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			16.77540	20.449	14.10	0.0578	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,542.17540	1,508.749	14.10	0.9422	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			16.43670	20.055	14.11	0.0568	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,551.83670	1,518.355	14.11	0.9432	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,823.79970	1,792.710	14.83	0.9088	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			40.82480	46.079	14.84	0.0902	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,833.32480	1,802.179	14.84	0.9098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			41.78190	47.150	14.81	0.0922	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,814.28190	1,783.250	14.81	0.9078	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			41.29970	46.610	14.83	0.0912	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			210.15110	228.698	13.74	0.2740	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,280.85110	1,262.998	13.74	0.7260	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			208.39980	226.835	13.75	0.2722	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,289.09980	1,271.134	13.75	0.7278	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			206.66040	224.990	13.76	0.2703	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,297.36040	1,279.290	13.76	0.7297	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>43,020,080.00</b>	<b>4,525</b>	<b>25,939</b>
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.77080		9.72860			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.02390		9.98230			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.56680	2.963	12.47	0.0178	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,092.96680	1,052.163	12.47	0.9822	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.47620	2.809	12.47	0.0169	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,102.87620	1,062.009	12.47	0.9831	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.66240	3.124	12.47	0.0186	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,083.06240	1,042.324	12.47	0.9814	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			673.58720	712.416	12.24	0.7322	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			171.28720	168.516	12.24	0.2678	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			666.62720	705.357	12.24	0.7287	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			174.32720	171.457	12.24	0.2713	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			680.58780	719.509	12.24	0.7357	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			168.28780	165.609	12.24	0.2643	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,500</b>
CHF / R	On	18/06/2018	Foreign Exchange Future			12.82700		12.76120			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.07990		13.01360			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.32960		13.26370			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.83330		13.76400			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			8.52210	10.343	17.26	0.0318	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,787.32210	1,723.344	17.26	0.9682	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			8.41250	10.221	17.31	0.0314	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,797.21250	1,733.221	17.31	0.9686	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			8.63360	10.469	17.22	0.0322	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,777.43360	1,713.469	17.22	0.9678	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			43.19090	49.230	15.61	0.0865	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,059.59090	1,999.330	15.61	0.9135	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			42.79540	48.735	15.63	0.0857	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,069.19540	2,008.835	15.63	0.9143	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			42.40320	48.246	15.65	0.0849	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,078.80320	2,018.346	15.65	0.9151	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			531.39100	580.184	12.26	0.5561	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			477.69100	460.584	12.26	0.4439	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			526.62230	575.243	12.26	0.5530	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			482.92230	465.643	12.26	0.4470	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			536.19160	585.162	12.25	0.5591	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			472.49160	455.562	12.25	0.4409	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			444.70980	479.095	14.01	0.3665	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,400.70980	1,365.795	14.01	0.6335	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			442.51150	476.766	14.03	0.3650	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,408.51150	1,373.466	14.03	0.6350	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			440.32650	474.450	14.04	0.3635	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,416.32650	1,381.150	14.04	0.6365	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			1.98260		1.97240			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.99740		1.98750			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.01210		2.00280			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.04240		2.03220			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			588.20850	535.245	12.50	0.6032	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			184.43600	229.345	12.64	0.3593	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			660.43600	603.345	12.64	0.6407	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			159.93410	200.894	12.78	0.3241	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			735.93410	674.894	12.78	0.6759	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			212.20850	261.245	12.50	0.3968	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,630.96390	1,564.289	13.76	0.7573	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			191.03340	221.507	13.87	0.2281	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,716.03340	1,647.507	13.87	0.7719	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			177.21820	205.927	13.98	0.2143	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,802.21820	1,731.927	13.98	0.7857	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			205.96390	238.289	13.76	0.2427	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,371.00060	1,455.475	12.33	0.7360	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			343.00060	334.475	12.33	0.2640	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,305.11290	1,388.216	12.37	0.7178	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			377.11290	367.216	12.37	0.2822	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,241.32030	1,322.971	12.41	0.6992	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			413.32030	401.971	12.41	0.3008	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,376.74540	1,461.468	13.13	0.6147	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			854.74540	837.468	13.13	0.3853	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,326.45540	1,409.875	13.17	0.6008	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			904.45540	885.875	13.17	0.3992	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,428.56710	1,514.563	13.08	0.6287	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			806.56710	790.563	13.08	0.3713	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			2.06460		2.05490			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10390		2.09410			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14320		2.13400			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.29250		2.28200			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			1,605.72360	1,521.102	14.69	0.8802	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			48.12230	58.458	14.80	0.1063	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,699.12230	1,612.458	14.80	0.8937	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			42.33450	50.881	14.90	0.0941	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,793.33450	1,704.881	14.90	0.9059	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			54.72360	67.102	14.69	0.1198	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			122.17500	139.195	15.48	0.1390	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,681.17500	2,600.195	15.48	0.8610	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			114.21390	129.579	15.55	0.1307	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,773.21390	2,690.579	15.55	0.8693	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			106.79450	120.618	15.61	0.1228	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,865.79450	2,781.618	15.61	0.8772	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,161.68400	1,237.026	13.16	0.6320	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			621.68400	605.026	13.16	0.3680	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,109.51750	1,183.224	13.23	0.6143	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			669.51750	651.224	13.23	0.3857	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,059.27960	1,131.309	13.30	0.5967	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			719.27960	699.309	13.30	0.4033	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			746.08030	733.615	13.63	0.3148	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,085.03200	2,179.629	13.54	0.7085	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			665.03200	654.629	13.54	0.2915	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,024.87930	2,118.461	13.58	0.6969	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			704.87930	693.461	13.58	0.3031	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,966.08030	2,058.615	13.63	0.6852	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			1.60360		1.58960			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62440		1.61040			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
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.64390		1.63000			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.73630		1.72220			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			20.42170	31.108	16.20	0.0718	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,724.42170	1,595.108	16.20	0.9282	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			17.32090	26.544	16.37	0.0622	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,821.32090	1,690.545	16.37	0.9378	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			24.09610	36.464	16.03	0.0828	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,628.09610	1,500.464	16.03	0.9172	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,562.65740	2,440.739	16.66	0.8921	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			78.56020	99.223	16.41	0.1244	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,374.56020	2,255.223	16.41	0.8756	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			72.34530	91.675	16.53	0.1159	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,468.34530	2,347.675	16.53	0.8841	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			66.65740	84.739	16.66	0.1079	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			992.70620	1,100.403	13.03	0.6893	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			392.70620	361.403	13.03	0.3107	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			936.30840	1,040.823	13.12	0.6666	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			436.30840	401.823	13.12	0.3334	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,051.73700	1,162.516	12.93	0.7118	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			351.73700	323.516	12.93	0.2882	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			901.10800	984.366	14.79	0.4972	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,279.10800	1,221.366	14.79	0.5028	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			867.25170	948.590	14.89	0.4834	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,345.25170	1,285.590	14.89	0.5166	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			936.35020	1,021.564	14.70	0.5113	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,214.35020	1,158.564	14.70	0.4887	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/06/2018	Foreign Exchange Future			0.12470		0.12320			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12360		0.12200			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12350		0.12160			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11950		0.11960			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			1.57950		1.57990			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60330		1.60380			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.62630		1.62670			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67190		1.67250			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 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			8.87840		8.87000			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.98080		8.97270			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.08150		9.07440			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58920		9.58370			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			4.67470	6.011	14.25	0.0322	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			974.67470	967.611	14.25	0.9678	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			4.54570	5.845	14.29	0.0313	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			984.54570	977.445	14.29	0.9687	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			4.80830	6.182	14.20	0.0331	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			964.80830	957.782	14.20	0.9669	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			48.77410	55.288	14.19	0.1404	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,006.07410	1,004.488	14.19	0.8596	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			47.77950	54.245	14.20	0.1381	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,015.07950	1,013.445	14.20	0.8619	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			49.78660	56.351	14.18	0.1427	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			997.08660	995.551	14.18	0.8573	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			434.10940	447.593	12.59	0.5904	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			279.70940	286.093	12.59	0.4096	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			428.79720	442.326	12.60	0.5861	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			284.39720	290.826	12.60	0.4139	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			423.52830	437.107	12.61	0.5817	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			289.12830	295.607	12.61	0.4183	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			414.37360	427.108	13.93	0.4388	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			750.67360	757.908	13.93	0.5612	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			411.15700	423.857	13.94	0.4362	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			757.45700	764.657	13.94	0.5638	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			417.61120	430.383	13.92	0.4414	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			743.91120	751.183	13.92	0.5586	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			1.27640		1.26970			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28450		1.27770			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29240		1.28580			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35630		1.35010			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			503.00000	436.000		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			603.00000	536.000		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			403.00000	336.000		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			923.00000	855.000		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			1,023.00000	955.000		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			823.00000	755.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			158.00000	224.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			358.00000	424.000		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			258.00000	324.000		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			301.00000	363.000		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			201.00000	263.000		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			401.00000	463.000		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			1.39650		1.40000			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40250		1.40590			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			1.22180		1.22640			0.0000	73,308.00	60	80
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.23080		1.23540			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>73,308.00</b>	<b>60</b>	<b>80</b>
<b>Total QUANTO € / \$</b>												<b>73,308.00</b>	<b>60</b>	<b>80</b>
R / ¥	On	03/05/2018	Foreign Exchange Future			8.74440	0.11427	8.81350			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.64480	0.11427	8.71190			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		0.11427	450.95700	234.024	13.78	0.2284	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11427	1,115.95700	1,590.024	13.78	0.7716	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11427	421.66610	217.058	13.90	0.2141	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	03/05/2018	Foreign Exchange Option	8.89	Put		0.11427	1,186.66610	1,673.058	13.90	0.7859	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11427	482.05630	252.277	13.66	0.2435	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11427	1,047.05630	1,508.277	13.66	0.7565	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11427	1,564.67430	2,104.809	14.49	0.8463	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11427	299.67430	148.809	14.49	0.1537	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11427	1,272.99570	994.148	12.98	0.3292	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11427	2,853.99570	3,246.148	12.98	0.6708	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11427	4,537.89350	3,993.458	14.91	0.7263	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11427	818.89350	945.458	14.91	0.2737	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11427	1,232.87780	959.732	12.95	0.3213	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11427	2,913.87780	3,311.732	12.95	0.6787	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11427	1,193.57850	926.110	12.92	0.3136	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11427	2,974.57850	3,378.110	12.92	0.6864	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			8.66370	0.11427	8.73090			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.51000	0.11427	8.57560			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		0.11427	2,145.78750	1,734.493	13.28	0.5045	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11427	2,655.77410	3,065.926	12.63	0.6938	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11427	1,536.78750	1,797.493	13.28	0.4955	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11427	2,086.37200	1,682.578	13.25	0.4955	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11427	1,577.37200	1,845.578	13.25	0.5045	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11427	2,206.02150	1,787.304	13.31	0.5135	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11427	1,497.02150	1,750.304	13.31	0.4865	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11427	1,064.77410	802.926	12.63	0.3062	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11427	3,115.27340	2,745.955	14.77	0.4735	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11427	3,359.27340	3,645.955	14.77	0.5265	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11427	3,061.88920	2,695.798	14.74	0.4684	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11427	3,405.88920	3,695.798	14.74	0.5316	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11427	3,008.99300	2,646.168	14.71	0.4633	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11427	3,452.99300	3,746.168	14.71	0.5367	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			9.46760		9.42350			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.59670		9.55260			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.72110		9.67700			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.29170		10.24720			0.0000	0.00	0	0
<b>Total SGD / R Future</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
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			17.05530	23.901	13.20	0.1060	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			693.55530	656.301	13.20	0.8940	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			16.40380	23.030	13.21	0.1027	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			702.90380	665.430	13.21	0.8973	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			17.73120	24.802	13.19	0.1094	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			684.23120	647.202	13.19	0.8906	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			132.15840	151.504	12.69	0.3176	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			579.55840	554.803	12.69	0.6824	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			130.00100	149.117	12.72	0.3135	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			587.40100	562.417	12.72	0.6865	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			134.34920	153.927	12.67	0.3217	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			571.74920	547.227	12.67	0.6783	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			521.92430	559.097	11.72	0.6699	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			214.92430	207.997	11.72	0.3301	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			515.98990	553.030	11.73	0.6657	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			218.98990	211.930	11.73	0.3343	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			527.90560	565.206	11.71	0.6742	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			210.90560	204.106	11.71	0.3258	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			414.54080	407.469	12.44	0.3914	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			661.67760	699.345	12.41	0.6145	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			404.47760	397.645	12.41	0.3855	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			656.69500	694.243	12.42	0.6115	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			409.49500	402.543	12.42	0.3885	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			651.74080	689.169	12.44	0.6086	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	18/06/2018	Foreign Exchange Future			3.01430		2.99400			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96450		2.94390			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.91660		2.89590			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.91360		2.89210			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			0.36020	0.539	20.28	0.0072	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			666.36020	646.239	20.28	0.9928	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.35690	0.536	20.52	0.0071	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			676.35690	656.236	20.52	0.9929	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.36380	0.541	20.04	0.0073	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			656.36380	636.241	20.04	0.9927	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			9.21790	11.068	14.43	0.0915	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			425.31790	406.568	14.43	0.9085	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			8.67740	10.388	14.46	0.0867	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			434.77740	415.888	14.46	0.9133	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			9.79100	11.790	14.41	0.0967	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			415.89100	397.290	14.41	0.9033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			89.24110	100.486	13.37	0.4537	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			163.34110	153.886	13.37	0.5463	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			85.59800	96.530	13.38	0.4413	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			169.69800	159.930	13.38	0.5587	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			93.00590	104.565	13.36	0.4661	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			157.10590	147.965	13.36	0.5339	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			29.24820	32.916	15.62	0.1425	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			667.14820	649.316	15.62	0.8575	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.73850	32.373	15.69	0.1400	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			676.63850	658.773	15.69	0.8600	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.77340	33.475	15.54	0.1450	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			657.67340	639.875	15.54	0.8550	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			1.28450		1.27590			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.25730		1.24920			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.23180		1.22520			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.18420		1.17990			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>3 757 663 706.10</b>	<b>298,098</b>	<b>2,191,723</b>
<b>Total Options</b>												<b>27 871 871.52</b>	<b>113,830</b>	<b>3,316,970</b>
<b>Grand Total:</b>												<b>3,785,535,577.62</b>	<b>411,928</b>	<b>5,508,693</b>