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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/01/2018 Foreign Exchange Future			11.95900		11.87360			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			11.96090		12.11870			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			11.96820		12.12790			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			11.97010		12.12970			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.97190		12.13160			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.97910		12.13890			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.98260		12.14260			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.98440		12.14440			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.98980		12.15000			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.99160		12.15180			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			11.99510		12.15550			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			11.99690		12.15730			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.01830		12.17930			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.02010		12.18110			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.02190		12.18290			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.04500		12.20620			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.05210		12.21340			0.0000	1,298,324,524.60	107,726	889,225
\$ / R On 22/03/2018 Foreign Exchange Future			12.05750		12.09070			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.06980		12.23120			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.11470		12.27680			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.11650		12.27850			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Future			12.12500		12.28720			0.0000	0.00	0	117
\$ / R	On	09/05/2018	Foreign Exchange Future			12.14020		12.30270			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.14360		12.30610			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.14860		12.31130			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.15030		12.31310			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.15540		12.31820			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.17740		12.34070			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.20780		12.37170			0.0000	139,632,816.40	11,438	184,101
\$ / R	On	29/06/2018	Foreign Exchange Future			12.22650		12.39070			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.23150		12.39590			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.23830		12.40280			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.26200		12.42690			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.26870		12.43380			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.27040		12.43560			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.28030		12.44560			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.29180		12.45720			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.30160		12.46720			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.33110		12.49710			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.35890		12.52540			0.0000	370,767.00	30	5,291
\$ / R	On	28/09/2018	Foreign Exchange Future			12.37700		12.54360			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.42120		12.58850			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.42760		12.59500			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.43090		12.59820			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.43890		12.60630			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.45180		12.61910			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.47910		12.64650			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.49680		12.66420			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.50160		12.66910			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.52890		12.69650			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.60140		12.76930			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.65790		12.82580			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.80860		12.97670			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.12040		13.28860			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.46790		13.63650			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.55870		13.72740			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.65340		13.82230			0.0000	0.00	0	0
Total \$ / R Future												1,438,328,108.00	119,194	1,339,309
\$ / R	On	24/01/2018	Foreign Exchange Option	11.96	Put			0.00000	1.000	17.40	1.0000	0.00	0	0
\$ / R	On	24/01/2018	Foreign Exchange Option	11.96	Call			0.00000	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,781.31100	1,939.104	72.72	1.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.01100	0.004	72.72	0.0000	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.46940	0.183	24.74	0.0016	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,122.56940	1,281.983	24.74	0.9984	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,172.49410	1,331.953	25.18	0.9987	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.39410	0.153	25.18	0.0013	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	31/01/2018	Foreign Exchange Option	11.98	Put			0.00000	101.850	14.49	0.5156	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			0.00000	90.050	14.49	0.4844	27,014.97	300	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			77.71550	31.829	15.84	0.2151	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			129.81550	243.629	15.84	0.7849	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			156.17870	277.262	16.10	0.8218	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			64.07870	25.462	16.10	0.1782	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			0.00000	99.019	14.35	0.5177	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			0.00000	90.819	14.35	0.4823	27,245.76	300	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			263.48080	403.183	17.05	0.9119	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			31.38080	11.383	17.05	0.0881	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			38.68150	14.369	16.78	0.1084	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			230.78150	366.169	16.78	0.8916	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			306.15270	450.290	17.39	0.9324	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			24.05270	8.490	17.39	0.0676	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			2.94610	1.113	20.64	0.0097	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			675.04610	832.913	20.64	0.9903	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,772.15590	1,931.826	30.43	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.05590	0.026	30.43	0.0002	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			55.24600	21.486	16.31	0.1540	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			177.34600	303.286	16.31	0.8460	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.56230	0.221	24.30	0.0019	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,072.66230	1,232.021	24.30	0.9981	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.65230	0.257	23.95	0.0022	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,032.75230	1,192.057	23.95	0.9978	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,872.14280	2,031.820	31.31	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.04280	0.020	31.31	0.0002	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.27660	0.109	26.05	0.0009	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,272.37660	1,431.909	26.05	0.9991	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,122.12330	2,281.812	33.50	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.02330	0.012	33.50	0.0001	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.43740	0.170	24.91	0.0015	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,142.53740	1,301.970	24.91	0.9985	0.00	0	2,883
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,660.66740	3,820.742	65.53	0.9975	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.36740	0.842	65.53	0.0025	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,750.60340	3,910.590	65.53	0.9979	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.30340	0.690	65.53	0.0021	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,390.51880	3,551.188	64.48	0.9962	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.21880	1.288	64.48	0.0038	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			12.74600	4.538	18.20	0.0358	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			453.04600	604.438	18.20	0.9642	292,547.99	484	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,090.40780	3,250.325	54.23	0.9984	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.10780	0.425	54.23	0.0016	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			1.56550	0.702	22.62	0.0055	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			911.86550	1,070.602	22.62	0.9945	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,021.36000	1,180.388	23.65	0.9962	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			1.06000	0.488	23.65	0.0038	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	02/02/2018	Foreign Exchange Option	12.43	Put			328.52140	469.176	16.75	0.9213	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			30.12140	11.076	16.75	0.0787	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,661.31050	1,820.983	23.00	0.9994	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.21050	0.083	23.00	0.0006	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			2.04490	0.928	20.45	0.0063	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,063.14490	1,221.828	20.45	0.9937	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.27600	0.092	22.16	0.0006	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,717.67600	1,877.492	22.16	0.9994	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,907.48110	3,067.539	34.49	0.9994	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.08110	0.139	34.49	0.0006	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,021.04910	1,178.986	19.68	0.9901	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			3.64910	1.587	19.68	0.0099	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			330.51290	457.977	16.16	0.8448	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			64.91290	32.377	16.16	0.1552	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,750.71040	1,910.511	22.07	0.9982	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.71040	0.311	22.07	0.0018	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			1.05020	0.472	21.42	0.0027	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,601.05020	1,760.672	21.42	0.9973	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,048.66950	2,208.617	23.55	0.9988	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.46950	0.217	23.55	0.0012	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,025.23640	2,185.325	23.59	0.9979	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.73640	0.425	23.59	0.0021	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,043.49720	2,203.582	23.50	0.9977	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.79720	0.482	23.50	0.0023	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,003.29080	2,163.160	20.96	0.9941	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			2.59080	1.460	20.96	0.0059	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,627.10090	1,785.343	20.07	0.9859	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			6.40090	3.643	20.07	0.0141	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			438.98900	561.248	16.51	0.7713	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			118.28900	79.548	16.51	0.2287	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,333.05810	1,488.182	19.34	0.9701	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			14.15810	8.282	19.34	0.0299	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			17.94820	10.588	19.11	0.0375	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,236.84820	1,390.488	19.11	0.9625	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,236.35540	1,389.580	19.11	0.9602	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			19.25540	11.480	19.11	0.0398	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,128.64930	2,287.900	19.83	0.9901	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			4.84930	2.901	19.83	0.0099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.06160	0.034	26.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,286.66160	5,447.934	26.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.06020	0.033	26.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,296.66020	5,457.933	26.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.06300	0.035	26.03	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			0.00000	229.954	14.34	0.4458	11,497,705.00	50,000	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			117.61090	85.502	16.86	0.2016	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			749.88900	609.820	13.22	0.8283	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			36.48900	57.720	13.22	0.1717	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			280.71450	211.740	15.02	0.4277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			267.31450	359.640	15.02	0.5723	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			0.00000	302.054	14.34	0.5542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			296.41180	393.141	15.19	0.5985	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			821.30070	958.668	17.43	0.8504	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			84.70070	60.768	17.43	0.1496	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.69430	0.418	26.03	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,177.29430	4,338.318	26.03	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			654.21090	783.402	16.86	0.7984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,042.65700	1,187.746	18.16	0.8976	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			127.36130	93.136	16.71	0.2170	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			613.96130	741.036	16.71	0.7830	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,180.49350	1,327.738	18.41	0.9206	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			43.89350	29.838	18.41	0.0794	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			259.81180	195.241	15.19	0.4015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,051.74590	1,197.086	18.18	0.8991	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,211.35980	2,370.765	19.59	0.9904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			4.75980	2.865	19.59	0.0096	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,470.56040	1,623.380	18.75	0.9554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			23.96040	15.480	18.75	0.0446	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			56.05700	39.846	18.16	0.1024	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			3.66130	2.565	20.10	0.0085	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			31.85820	20.884	18.60	0.0581	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,338.45820	1,488.784	18.60	0.9419	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			313.95250	237.032	14.78	0.4662	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			230.55250	314.932	14.78	0.5338	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			55.14590	39.186	18.18	0.1009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			9.11020	5.629	19.26	0.0178	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,594.91130	1,749.576	18.90	0.9654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			18.31130	11.676	18.90	0.0346	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			46.08240	31.750	18.38	0.0838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,152.68240	1,299.650	18.38	0.9162	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,330.26130	2,490.465	20.10	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			6.88570	4.205	19.40	0.0137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,817.87990	1,974.935	19.15	0.9781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			11.27990	7.035	19.15	0.0219	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			21.17440	13.597	18.82	0.0397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,527.77440	1,681.497	18.82	0.9603	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,915.71020	2,073.529	19.26	0.9822	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,691.45210	1,847.278	19.01	0.9716	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,389.80980	2,550.400	20.42	0.9918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			3.20980	2.500	20.42	0.0082	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,508.66720	1,662.099	18.80	0.9588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			22.06720	14.199	18.80	0.0412	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,043.48570	2,202.105	19.40	0.9863	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,778.88040	1,935.587	19.11	0.9763	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			16.49560	10.466	18.95	0.0314	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,643.09560	1,798.366	18.95	0.9686	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			13.08610	8.215	19.07	0.0252	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,749.68610	1,906.115	19.07	0.9748	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			14.85210	9.378	19.01	0.0284	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,013.94680	2,172.399	19.37	0.9855	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			105.08290	75.856	17.06	0.1818	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			711.68290	843.756	17.06	0.8182	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			13.65120	8.586	19.05	0.0262	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,730.25120	1,886.486	19.05	0.9738	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			12.28040	7.687	19.11	0.0237	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.15200	1.969	25.60	0.0054	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,866.73920	2,024.194	19.21	0.9802	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			10.13920	6.294	19.21	0.0198	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,360.02830	2,520.432	20.26	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			3.42830	2.532	20.26	0.0083	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			7.34680	4.499	19.37	0.0145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			4.55650	2.738	19.61	0.0092	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.69720	2.327	21.44	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,579.29720	2,740.227	21.44	0.9927	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			2.83540	2.421	20.85	0.0078	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,469.43540	2,630.321	20.85	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,358.75200	3,519.870	25.60	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,994.27060	2,152.606	19.35	0.9849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			8.36050	5.147	19.30	0.0164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,954.96050	2,113.047	19.30	0.9836	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,478.71190	3,639.705	26.03	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.11190	1.805	26.03	0.0049	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,231.15650	2,390.638	19.61	0.9908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,290.59650	2,450.512	19.89	0.9913	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			4.08490	2.624	19.84	0.0087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,280.68490	2,440.524	19.84	0.9913	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,310.42530	2,470.488	20.00	0.9914	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			3.82530	2.588	20.00	0.0086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			7.67060	4.706	19.35	0.0151	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			365.31380	471.049	15.57	0.6522	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,546.91580	1,700.919	18.84	0.9618	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			20.31580	13.019	18.84	0.0382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,539.34500	2,700.260	21.23	0.9925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			2.74500	2.359	21.23	0.0075	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			3.99650	2.612	19.89	0.0087	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			19.49030	12.465	18.86	0.0367	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,689.17920	2,850.147	22.03	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			2.57920	2.247	22.03	0.0069	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			10.58150	6.581	19.18	0.0206	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		1,847.18150	2,004.481	19.18	0.9794	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		218.71380	163.149	15.57	0.3478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,413.68950	1,565.509	18.69	0.9500	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		2,739.13120	2,900.115	22.29	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		2.53120	2.215	22.29	0.0068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		86.11630	61.811	17.41	0.1519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		812.71630	949.711	17.41	0.8481	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,566.09030	1,720.365	18.86	0.9633	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		2.62000	2.275	21.81	0.0071	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		54.24910	38.537	18.21	0.0994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,060.84910	1,206.437	18.21	0.9006	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		156.71250	115.624	16.29	0.2611	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		513.31250	633.524	16.29	0.7389	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		27.08950	17.609	18.69	0.0500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		33.16710	21.788	18.58	0.0603	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		2,789.08670	2,950.085	22.56	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		2.48670	2.185	22.56	0.0066	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,241.05810	2,400.576	19.62	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		4.45810	2.676	19.62	0.0090	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,649.22000	2,810.175	21.81	0.9929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,227.08540	1,374.788	18.47	0.9275	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,048.89930	3,209.961	23.95	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		2.29930	2.061	23.95	0.0059	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,798.36990	1,955.254	19.13	0.9772	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		11.76990	7.354	19.13	0.0228	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,319.76710	1,469.688	18.58	0.9397	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		170.22250	240.288	14.39	0.4578	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		3,947.71410	4,108.584	26.03	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		1.11410	0.684	26.03	0.0020	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		205.33260	152.800	15.71	0.3297	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		391.93260	500.700	15.71	0.6703	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		40.48540	26.888	18.47	0.0725	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,088.25120	1,234.559	18.30	0.9051	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		14.23950	8.974	19.03	0.0273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,710.83950	1,866.874	19.03	0.9727	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		8.00840	4.921	19.33	0.0158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,974.60840	2,132.821	19.33	0.9842	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		383.62250	292.388	14.39	0.5422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		2.09470	1.599	26.03	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,788.13820	3,948.857	26.03	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		1.53820	0.957	26.03	0.0027	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,288.77940	3,449.886	25.23	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		2.17940	1.986	25.23	0.0055	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		51.65120	36.659	18.30	0.0949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,208.41350	1,355.933	18.44	0.9248	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		69.43910	49.577	17.78	0.1248	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			926.03910	1,067.477	17.78	0.8752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			175.20160	129.683	16.05	0.2877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			461.80160	577.583	16.05	0.7123	427,411.49	740	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,538.69470	3,699.499	26.03	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			2.19650	1.996	25.02	0.0055	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,699.16930	2,860.140	22.08	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			2.56930	2.240	22.08	0.0069	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,898.99890	3,060.026	23.15	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			2.39890	2.126	23.15	0.0063	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			41.81350	28.033	18.44	0.0752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,276.66300	5,437.935	26.03	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,134.20580	1,280.987	18.36	0.9131	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			47.60580	33.087	18.36	0.0869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			77.96430	55.817	17.58	0.1387	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			864.56430	1,003.717	17.58	0.8613	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,248.79650	3,409.896	25.02	0.9945	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			0.00000	245.299	14.40	0.4552	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			0.00000	302.799	14.40	0.5448	15,139,950.00	50,000	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,373.98740	2,534.089	19.68	0.9884	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			5.18740	3.889	19.68	0.0116	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,044.43810	2,198.418	19.52	0.9510	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			31.23810	23.118	19.52	0.0490	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,733.91340	2,891.878	20.20	0.9806	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			12.41340	8.378	20.20	0.0194	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,534.68490	3,695.650	20.58	0.9944	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			3.18490	2.150	20.58	0.0056	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,576.67090	1,723.461	18.48	0.9062	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			63.87090	48.461	18.48	0.0938	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,377.60940	3,538.214	20.26	0.9920	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			4.80940	3.214	20.26	0.0080	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,952.74140	3,111.696	20.13	0.9845	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			9.94140	6.696	20.13	0.0155	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			263.81990	341.118	14.27	0.4742	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			451.01990	366.118	14.27	0.5258	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			70.21190	54.346	18.50	0.0993	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,627.51190	1,774.146	18.50	0.9007	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,333.54220	3,493.916	19.73	0.9902	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			6.24220	4.116	19.73	0.0098	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			673.64250	791.485	16.02	0.6979	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			236.34250	191.685	16.02	0.3021	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,134.90440	2,287.889	19.52	0.9406	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			41.00440	31.489	19.52	0.0594	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			244.56630	199.438	15.99	0.3062	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			683.26630	800.838	15.99	0.6938	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,454.14740	3,614.950	19.43	0.9915	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			5.44740	3.550	19.43	0.0085	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,227.67200	2,381.411	19.62	0.9439	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			38.97200	30.011	19.62	0.0561	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,035.76490	2,187.596	19.26	0.9307	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			48.86490	37.896	19.26	0.0693	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			236.30850	306.079	14.07	0.4196	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			554.50850	461.479	14.07	0.5804	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,562.91780	1,705.758	18.16	0.8674	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			103.61780	83.158	18.16	0.1326	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,555.34860	3,716.350	18.55	0.9913	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			6.04860	3.750	18.55	0.0087	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,103.68380	3,261.789	18.88	0.9808	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			14.38380	9.189	18.88	0.0192	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			245.77140	205.920	16.47	0.2773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			924.07140	1,048.119	16.47	0.7227	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,020.11850	4,179.422	20.52	0.9864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			11.81850	7.222	20.52	0.0136	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			256.95630	215.386	16.36	0.2883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			885.25630	1,007.586	16.36	0.7117	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,778.82560	2,932.967	19.86	0.9496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			40.52560	30.767	19.86	0.0504	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			147.33180	120.927	17.69	0.1738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,415.63180	1,553.127	17.69	0.8262	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,807.73360	2,962.033	19.89	0.9510	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			39.43360	29.833	19.89	0.0490	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			401.96280	339.434	15.18	0.4209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			530.26280	631.634	15.18	0.5791	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,399.25290	1,243.660	12.18	0.9185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			27.55290	35.860	12.18	0.0815	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			139.50190	114.392	17.80	0.1655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,467.80190	1,606.592	17.80	0.8345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			632.49800	538.643	14.03	0.5942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			260.79800	330.843	14.03	0.4058	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			266.30150	223.303	16.26	0.2974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			854.60150	975.503	16.26	0.7026	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			968.05410	839.951	13.01	0.7792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			96.35410	132.151	13.01	0.2208	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			321.01820	270.224	15.78	0.3493	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			699.31820	812.424	15.78	0.6507	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,156.83470	3,312.843	20.21	0.9649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			28.53470	20.643	20.21	0.0351	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,396.30750	2,548.646	19.51	0.9272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			58.00750	46.446	19.51	0.0728	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			197.31440	165.043	17.04	0.2284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,125.61440	1,257.243	17.04	0.7716	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,491.70170	2,644.097	19.60	0.9335	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			53.40170	41.897	19.60	0.0665	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		221.04020	185.029	16.74	0.2527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		1,019.34020	1,147.229	16.74	0.7473	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		439.90780	372.096	14.93	0.4527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		468.20780	564.296	14.93	0.5473	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,158.22130	4,318.179	20.52	0.9885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		9.92130	5.979	20.52	0.0115	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		4,128.60210	4,288.427	20.52	0.9881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		10.30210	6.227	20.52	0.0119	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		211.55750	177.036	16.86	0.2431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		1,059.85750	1,189.236	16.86	0.7569	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		3,186.08640	3,342.222	20.23	0.9659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		27.78640	20.022	20.23	0.0341	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		171.96460	143.048	17.38	0.2013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		1,260.26460	1,395.248	17.38	0.7987	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		3,803.79780	3,961.877	20.52	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		15.49780	9.677	20.52	0.0177	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		169.06670	140.390	17.41	0.1981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		1,277.36670	1,412.590	17.41	0.8019	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		5,011.55330	5,173.995	20.52	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		3.25330	1.796	20.52	0.0038	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		106.53860	86.987	18.32	0.1295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,734.83860	1,879.187	18.32	0.8705	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		3,088.66680	3,244.370	20.14	0.9626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		30.36680	22.170	20.14	0.0374	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		124.02850	101.505	18.02	0.1488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,582.32850	1,723.705	18.02	0.8512	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		4,049.68540	4,209.137	20.52	0.9869	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		11.38540	6.937	20.52	0.0131	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		97.52770	79.528	18.49	0.1194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,825.82770	1,971.728	18.49	0.8806	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		122.91840	100.582	18.04	0.1476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,591.21840	1,732.782	18.04	0.8524	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,633.66860	4,795.282	20.52	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		5.36860	3.082	20.52	0.0063	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		4,912.01620	5,074.273	20.52	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		3.71620	2.073	20.52	0.0044	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		504.57650	427.153	14.57	0.5033	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		382.87650	469.353	14.57	0.4967	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		133.31830	109.238	17.88	0.1589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,511.61830	1,651.438	17.88	0.8411	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		4,842.37680	5,004.490	20.52	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		4.07680	2.290	20.52	0.0048	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		85.55270	69.638	18.76	0.1058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		1,963.85270	2,111.838	18.76	0.8942	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		499.96820	423.243	14.60	0.4998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		388.26820	475.443	14.60	0.5002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			116.47460	95.228	18.14	0.1405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,644.77460	1,787.428	18.14	0.8595	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,286.71910	4,447.208	20.52	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			8.41910	5.008	20.52	0.0098	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			126.28350	103.381	17.99	0.1513	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,564.58350	1,705.581	17.99	0.8487	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,554.25600	4,715.647	20.52	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			5.95600	3.447	20.52	0.0070	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,225.66320	2,376.873	19.25	0.9154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			67.36320	54.673	19.25	0.0846	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			166.22260	137.785	17.45	0.1949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,294.52260	1,429.985	17.45	0.8051	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			127.42860	104.332	17.97	0.1525	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,555.72860	1,696.532	17.97	0.8475	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,962.41770	3,117.520	20.03	0.9578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			34.11770	25.319	20.03	0.0422	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			567.98970	481.963	14.28	0.5498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			316.28970	394.163	14.28	0.4502	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,440.42940	3,597.586	20.46	0.9732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			22.12940	15.386	20.46	0.0268	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,884.97230	3,039.683	19.96	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			36.67230	27.483	19.96	0.0455	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			35.69110	26.650	19.99	0.0442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,913.99110	3,068.850	19.99	0.9558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			481.91780	407.953	14.69	0.4861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			410.21780	500.153	14.69	0.5139	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,178.33320	8,342.213	20.52	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.03320	0.013	20.52	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,673.11600	2,826.652	19.76	0.9442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			44.81600	34.452	19.76	0.0558	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			215.29420	180.186	16.81	0.2469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,043.59420	1,172.386	16.81	0.7531	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.11360	1.128	20.52	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,330.41360	5,493.328	20.52	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.08500	1.111	20.52	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,340.38500	5,503.311	20.52	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.14250	1.145	20.52	0.0025	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,320.44250	5,483.344	20.52	0.9975	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,552.53460	1,691.881	17.90	0.8355	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			143.23460	118.381	17.90	0.1645	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,732.14260	3,889.898	21.06	0.9732	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			22.84260	16.398	21.06	0.0268	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,261.95270	3,419.692	20.73	0.9590	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			32.65270	26.192	20.73	0.0410	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,710.01370	1,852.740	18.16	0.8543	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			125.91370	104.240	18.16	0.1457	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	06/07/2018	Foreign Exchange Option	13.60	Put			1,377.39790	1,512.757	17.51	0.8004	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			180.19790	151.057	17.51	0.1996	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			638.21880	548.253	14.18	0.5767	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			305.41880	379.953	14.18	0.4233	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,489.18110	1,626.740	17.73	0.8190	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			161.98110	135.040	17.73	0.1810	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,545.59960	1,682.803	17.72	0.8148	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			172.49960	144.803	17.72	0.1852	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,545.85720	3,704.627	21.19	0.9535	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			39.65720	33.327	21.19	0.0465	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,887.29410	2,031.242	18.30	0.8565	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			131.09410	109.942	18.30	0.1435	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,331.45290	3,489.322	20.82	0.9471	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			45.25290	38.022	20.82	0.0529	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			107.58630	90.102	18.71	0.1198	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,123.78630	2,271.402	18.71	0.8802	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,977.18910	2,122.572	18.46	0.8652	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			122.78910	102.972	18.46	0.1348	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,542.39640	1,678.583	17.64	0.8046	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			187.99640	158.883	17.64	0.1954	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,909.05500	4,065.969	21.28	0.9630	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			34.65500	26.269	21.28	0.0370	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,422.08020	3,580.343	21.05	0.9453	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			47.68020	40.643	21.05	0.0547	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			44.02720	34.027	21.29	0.0457	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			451.89180	539.799	14.65	0.4872	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			589.09180	511.599	14.65	0.5128	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			189.34460	160.806	17.70	0.1939	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,592.14460	1,729.006	17.70	0.8061	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,766.82720	3,922.227	21.29	0.9543	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,267.56290	2,415.673	18.82	0.8783	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			114.76290	97.273	18.82	0.1217	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,536.29240	1,669.797	17.49	0.7773	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			233.39240	200.897	17.49	0.2227	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,116.83050	4,273.484	21.32	0.9560	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			43.93050	34.584	21.32	0.0440	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,615.57890	3,773.320	21.32	0.9349	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			62.67890	54.420	21.32	0.0651	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			473.47190	415.711	15.62	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			798.07190	906.811	15.62	0.5977	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,587.12780	1,432.064	12.59	0.8852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			61.72780	73.164	12.59	0.1148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,725.44950	2,879.388	19.48	0.8882	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			110.84950	98.288	19.48	0.1118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			599.26400	527.437	14.94	0.4863	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			573.86400	668.537	14.94	0.5137	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,685.02180	3,842.148	21.24	0.9302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			70.42180	61.048	21.24	0.0698	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,520.13700	3,678.914	21.09	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			75.53700	67.814	21.09	0.0768	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,587.96360	3,747.033	21.22	0.9254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			73.36360	65.933	21.22	0.0746	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			440.06470	386.173	15.83	0.3785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			874.66470	987.273	15.83	0.6215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,407.26290	1,538.422	17.17	0.7424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			282.66290	247.322	17.17	0.2576	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			269.13260	234.209	17.28	0.2458	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,473.73260	1,605.309	17.28	0.7542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			556.25820	489.198	15.15	0.4585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			640.85820	740.298	15.15	0.5415	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			339.10680	297.535	16.62	0.3030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,173.70680	1,298.635	16.62	0.6970	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,626.76350	3,785.197	21.24	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			72.16350	64.097	21.24	0.0728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			541.45960	476.035	15.23	0.4487	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			666.05960	767.135	15.23	0.5513	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			363.93240	319.296	16.41	0.3221	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,088.53240	1,210.396	16.41	0.6779	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,830.94920	3,985.102	21.24	0.9372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			66.34920	54.002	21.24	0.0628	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,531.42880	4,690.358	21.24	0.9631	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			36.82880	29.258	21.24	0.0369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			129.42850	112.629	18.96	0.1278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,474.02850	2,623.729	18.96	0.8722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			131.02560	113.806	18.92	0.1291	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,455.62560	2,604.906	18.92	0.8709	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			994.36080	880.285	13.46	0.6988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			218.96080	271.385	13.46	0.3012	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			130.22420	113.214	18.94	0.1284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,464.82420	2,614.314	18.94	0.8716	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,530.85790	1,661.753	17.34	0.7554	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			274.45790	238.753	17.34	0.2446	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,306.54660	4,463.521	21.22	0.9519	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			50.14660	40.521	21.22	0.0481	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,781.78680	3,936.010	21.22	0.9296	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			75.38680	63.010	21.22	0.0704	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,109.67780	2,250.772	18.14	0.8164	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			208.17780	181.972	18.14	0.1836	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,619.55310	2,768.773	18.93	0.8600	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			154.55310	136.373	18.93	0.1400	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,523.46590	1,652.906	17.18	0.7321	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			321.66590	283.806	17.18	0.2679	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	31/10/2018	Foreign Exchange Option	17.02	Put		4,481.05310	4,637.269	21.03	0.9467	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		59.25310	48.169	21.03	0.0533	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,959.58510	4,111.426	21.03	0.9244	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		87.78510	72.326	21.03	0.0756	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		317.82650	279.894	17.22	0.2628	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,571.52650	1,700.994	17.22	0.7372	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,275.40980	4,429.852	20.99	0.9371	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		71.70980	58.752	20.99	0.0629	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		296.25100	356.872	13.70	0.3349	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,002.55100	895.772	13.70	0.6651	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,429.04160	2,573.675	18.52	0.8370	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		188.14160	165.475	18.52	0.1630	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,517.84160	1,645.154	17.03	0.7131	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		364.34160	324.254	17.03	0.2869	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,725.01880	4,882.148	20.86	0.9458	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		61.51880	51.248	20.86	0.0542	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,146.39330	4,299.166	20.86	0.9221	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		92.89330	78.266	20.86	0.0779	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,395.78740	1,520.728	16.75	0.6855	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		409.98740	367.528	16.75	0.3145	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,177.50860	3,330.945	19.79	0.8715	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		151.70860	137.745	19.79	0.1285	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		197.94530	177.273	18.69	0.1643	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,608.84530	2,755.673	18.69	0.8357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		599.40100	537.382	15.57	0.4317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		890.30100	995.782	15.57	0.5683	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,421.80220	3,576.834	20.25	0.8813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		140.90220	128.434	20.25	0.1187	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,438.36420	2,581.873	18.40	0.8217	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		217.46420	193.473	18.40	0.1783	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		196.97800	176.556	18.71	0.1637	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,617.87800	2,764.956	18.71	0.8363	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		198.91830	177.998	18.67	0.1650	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,599.81830	2,746.398	18.67	0.8350	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,642.53910	4,798.849	20.79	0.9386	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		71.63910	60.449	20.79	0.0614	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,511.37190	1,638.223	16.91	0.6948	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		407.87190	367.123	16.91	0.3052	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		4,948.24080	5,105.894	20.68	0.9446	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		64.74080	54.794	20.68	0.0554	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,331.62550	4,484.971	20.68	0.9201	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		98.12550	83.871	20.68	0.0799	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,594.98770	2,736.830	18.50	0.8044	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		264.28770	238.230	18.50	0.1956	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		479.33360	435.206	17.19	0.3173	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,703.53360	1,827.306	17.19	0.6827	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			281.71300	258.011	18.85	0.1989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,775.91300	2,920.111	18.85	0.8011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			280.60570	257.207	18.86	0.1983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,784.80570	2,929.307	18.86	0.8017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			282.82190	258.819	18.83	0.1995	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,767.02190	2,910.919	18.83	0.8005	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			554.24850	509.517	17.57	0.3267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,937.54850	2,060.916	17.57	0.6733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			552.19230	507.631	17.59	0.3256	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,945.49230	2,069.031	17.59	0.6744	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			550.14570	505.754	17.60	0.3246	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,953.44570	2,077.154	17.60	0.6754	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			556.69560	529.923	19.15	0.2817	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,078.09560	3,219.523	19.15	0.7183	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			555.64100	528.963	19.17	0.2811	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,087.04100	3,228.563	19.17	0.7189	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			557.75490	530.882	19.13	0.2822	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,069.15490	3,210.482	19.13	0.7178	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,874.83490	7,025.632	20.93	0.9071	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			163.43490	146.032	20.93	0.0929	0.00	0	2,000
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			938.28700	884.792	18.11	0.3884	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,461.78700	2,576.892	18.11	0.6116	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			936.06950	882.701	18.12	0.3876	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,469.56950	2,584.801	18.12	0.6124	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			933.85940	880.618	18.13	0.3868	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,477.35940	2,592.718	18.13	0.6132	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,614.27980	2,723.865	18.29	0.6133	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			971.67980	912.565	18.29	0.3867	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,048.91450	992.713	18.23	0.4032	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,566.61450	2,679.313	18.23	0.5968	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,046.62780	990.548	18.24	0.4024	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,574.32780	2,687.148	18.24	0.5976	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,044.33940	988.390	18.24	0.4017	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,582.03940	2,694.990	18.24	0.5983	0.00	0	0
Total \$ / R Option												27,411,875.22	101,824	3,470,120
Total \$ / R												1,465,739,983.22	221,018	4,809,429
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		12.05210		12.21340			0.0000	2,169,378.00	180	532
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.20780		12.37170			0.0000	549,351.00	45	47
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.35890		12.52540			0.0000	0.00	0	23
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.50160		12.66910			0.0000	0.00	0	3
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		12.80860		12.97670			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,718,729.00	225	605
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call		2,117.44290	1,359.670	18.82	0.0397	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	19/03/2018	Foreign Exchange Option	13.72	Put		152,777.44290	168,149.670	18.82	0.9603		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call		2,074.09380	1,330.478	18.83	0.0389		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put		153,734.09380	169,120.478	18.83	0.9611		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call		2,161.64730	1,389.434	18.81	0.0405		0.00	0	0	
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put		151,821.64730	167,179.434	18.81	0.9595		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		11,339.23050	9,266.881	18.20	0.1371		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		167,169.23050	181,486.881	18.20	0.8629		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		11,238.35030	9,183.321	18.21	0.1360		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		168,068.35030	182,403.321	18.21	0.8640		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		11,440.90750	9,351.448	18.18	0.1383		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		166,270.90750	180,571.448	18.18	0.8617		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		22,422.26140	19,400.066	17.69	0.2088		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		170,882.26140	184,510.066	17.69	0.7912		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		22,274.25910	19,271.318	17.70	0.2076		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		171,734.25910	185,381.318	17.70	0.7924		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		22,571.35120	19,529.777	17.67	0.2100		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		170,031.35120	183,639.777	17.67	0.7900		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		272,686.17300	287,666.397	18.92	0.8439		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		18,762.81490	16,960.402	18.89	0.1573		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		270,852.81490	285,800.402	18.89	0.8427		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		18,672.27700	16,893.054	18.90	0.1567		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		271,762.27700	286,733.054	18.90	0.8433		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		18,596.17300	16,826.397	18.92	0.1561		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		55,219.23020	50,763.082	17.59	0.3256		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		194,549.23020	206,903.082	17.59	0.6744		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		55,014.56570	50,575.405	17.60	0.3246		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		195,344.56570	207,715.405	17.60	0.6754		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		55,424.85370	50,951.648	17.57	0.3267		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		193,754.85370	206,091.648	17.57	0.6733		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,718,729.00	225	605
£ / R	On	31/01/2018	Foreign Exchange Future		17.01210	16.97370		0.0000		0.00	0	0	10	
£ / R	On	01/03/2018	Foreign Exchange Future		17.10260	17.06480		0.0000		0.00	0	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future		17.14600	17.10790		0.0000		0.00	0	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future		17.15840	17.12020		0.0000		20,761,664.00	1,210	191,914		
£ / R	On	30/04/2018	Foreign Exchange Future		17.29210	17.25370		0.0000		0.00	0	6		
£ / R	On	18/06/2018	Foreign Exchange Future		17.44130	17.40360		0.0000		0.00	0	7,957		
£ / R	On	17/09/2018	Foreign Exchange Future		17.72130	17.68400		0.0000		0.00	0	4,164		
£ / R	On	14/12/2018	Foreign Exchange Future		17.99160	17.95430		0.0000		0.00	0	886		
£ / R	On	14/06/2019	Foreign Exchange Future		18.57900	18.54010		0.0000		0.00	0	0		
Total £ / R Future												20,761,664.00	1,210	204,992
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call	0.70670	0.810	28.53	0.0039	0.00	0	0		
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put	1,937.00670	1,898.710	28.53	0.9961	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	01/03/2018	Foreign Exchange Option	19.23	Put			2,180.41650	2,144.438	20.78	0.9611	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			15.21650	17.038	20.78	0.0389	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,982.66550	1,948.825	19.81	0.9192	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			40.56550	44.825	19.81	0.0808	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			379.47740	401.600	16.37	0.4899	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			479.27740	463.200	16.37	0.5101	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			375.50610	397.488	16.39	0.4862	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			485.30610	469.088	16.39	0.5138	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			383.48230	405.750	16.35	0.4935	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			473.28230	457.350	16.35	0.5065	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			478.30940	504.257	16.04	0.5719	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			358.10940	345.857	16.04	0.4281	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,031.50810	2,994.960	21.01	0.9739	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			11.70810	13.360	21.01	0.0261	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,929.35850	1,896.198	19.53	0.9065	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			49.55850	54.598	19.53	0.0935	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			545.13200	532.368	15.94	0.4662	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			568.83200	594.468	15.94	0.5338	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			510.50010	532.525	16.65	0.4227	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,006.90010	991.225	16.65	0.5773	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			507.29280	529.233	16.66	0.4207	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,013.69280	997.934	16.66	0.5793	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			513.72230	535.839	16.64	0.4247	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,000.12230	984.539	16.64	0.5753	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			655.33630	680.909	16.17	0.5072	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			751.73630	739.609	16.17	0.4928	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,100.93300	3,068.922	19.46	0.8881	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			104.53300	110.222	19.46	0.1119	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			685.39750	708.037	16.53	0.4369	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,261.39750	1,246.737	16.53	0.5631	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			691.98350	714.756	16.51	0.4400	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,247.98350	1,233.456	16.51	0.5600	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			688.68300	711.391	16.52	0.4385	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,254.68300	1,240.091	16.52	0.5615	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,002.60760	1,025.852	16.06	0.5114	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,168.30760	1,154.252	16.06	0.4886	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			998.65690	1,021.854	16.07	0.5100	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,174.35690	1,160.254	16.07	0.4900	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,006.56600	1,029.864	16.05	0.5129	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,162.26600	1,148.264	16.05	0.4871	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,312.55640	1,336.670	15.66	0.5297	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,412.45640	1,397.670	15.66	0.4703	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,320.59760	1,344.799	15.65	0.5319	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,400.49760	1,385.799	15.65	0.4681	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,316.57550	1,340.724	15.65	0.5308	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,406.47550	1,391.724	15.65	0.4692	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
Total £ / R Option												0.00	0	3,500
Total £ / R												20,761,664.00	1,210	208,492
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11064		0.11096			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11270		0.11303			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11479		0.11514			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12443		0.12474			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,914.45690	1,946.114	21.68	0.9708	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			316.27940	304.173	16.01	0.5497	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			220.47940	240.173	16.01	0.4503	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			62.58890	60.073	19.37	0.1463	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			966.78890	996.073	19.37	0.8537	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			10.25690	10.114	21.68	0.0292	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			118.86590	116.613	21.13	0.1573	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,815.46590	1,846.513	21.13	0.8427	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			63.49090	61.705	23.75	0.0847	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,760.09090	2,791.605	23.75	0.9153	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			269.53010	264.085	18.96	0.3209	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			966.13010	993.985	18.96	0.6791	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,486.10000	1,520.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,486.10000	2,520.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			486.10000	520.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			949.31340	947.203	20.22	0.4741	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,475.51340	1,504.403	20.22	0.5259	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			690.54990	690.464	21.44	0.3665	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,216.74990	2,247.665	21.44	0.6335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,323.73060	1,317.645	18.89	0.6080	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			849.93060	874.846	18.89	0.3920	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.82630		14.88280			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.83630		14.89500			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.88300		14.94240			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.92340		14.98330			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.97000		15.03010			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.98240		15.04260			0.0000	27,133,126.40	1,811	109,765
€ / R	On	29/03/2018	Foreign Exchange Future			15.01400		15.07430			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.27040		15.33270			0.0000	0.00	0	10,865

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 Future			15.56240		15.62660			0.0000	463,012,524.80	29,752	35,169
€ / R	On	14/12/2018	Foreign Exchange Future			15.84890		15.91330			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.45470		16.51800			0.0000	0.00	0	0
Total € / R Future												490,145,651.20	31,563	310,819
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,117.95240	1,174.156	21.98	0.9964	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			0.75240	0.455	21.98	0.0036	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1.42180	1.025	17.63	0.0084	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			896.42180	837.326	17.63	0.9916	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			908.03820	965.584	20.30	0.9869	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			3.03820	1.884	20.30	0.0131	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,605.26800	1,663.824	24.47	0.9991	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			0.26800	0.124	24.47	0.0009	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,141.20370	1,198.585	18.05	0.9564	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			13.60370	11.585	18.05	0.0436	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,441.90030	1,500.594	17.59	0.9570	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			15.20030	13.994	17.59	0.0430	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,995.71220	2,054.720	18.86	0.9637	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			15.81220	14.720	18.86	0.0363	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,072.71160	1,014.809	13.35	0.9109	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,976.28470	2,035.179	18.57	0.9585	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			18.88470	17.579	18.57	0.0415	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			327.00060	363.448	14.26	0.5218	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			298.93170	276.575	14.39	0.4548	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			356.33170	394.174	14.39	0.5452	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,046.12290	1,986.306	16.50	0.9883	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.52290	3.906	16.50	0.0117	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			30.11160	32.409	13.35	0.0891	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			225.58720	254.379	13.82	0.4232	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,495.27290	1,552.413	17.36	0.9210	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			37.87290	34.813	17.36	0.0790	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			45.10790	41.081	17.13	0.0918	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,392.50790	1,448.681	17.13	0.9082	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			319.60060	295.848	14.26	0.4782	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			412.76410	381.668	13.83	0.5717	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			230.16410	259.268	13.83	0.4283	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			407.39400	376.608	13.85	0.5667	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			234.79400	264.208	13.85	0.4333	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			418.18720	386.779	13.82	0.5768	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,157.50950	2,215.921	18.57	0.9570	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			21.80950	19.921	18.57	0.0430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			457.93070	435.771	14.15	0.4483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			635.23070	675.371	14.15	0.5517	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,374.38020	1,318.427	11.34	0.8927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			51.68020	58.027	11.34	0.1073	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,347.33010	2,284.206	13.55	0.9731	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.63010	13.806	13.55	0.0269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		461.54280	439.220	14.13	0.4510	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		628.84280	668.820	14.13	0.5490	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		311.90050	296.631	15.05	0.3283	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		979.20050	1,026.231	15.05	0.6717	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,301.53330	6,363.518	21.47	0.9939	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		4.23330	3.918	21.47	0.0061	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		465.18290	442.693	14.11	0.4538	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		622.48290	662.293	14.11	0.5462	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		221.07430	209.658	15.79	0.2445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,328.37430	1,379.258	15.79	0.7555	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,316.55310	3,376.836	18.60	0.9483	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		39.25310	37.236	18.60	0.0517	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,177.53700	1,126.616	11.88	0.8317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		94.83700	106.216	11.88	0.1683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		562.52080	534.602	13.67	0.5234	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		479.82080	514.202	13.67	0.4766	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,230.07310	5,291.487	21.47	0.9833	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		12.77310	11.887	21.47	0.0167	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,408.86640	1,352.226	11.25	0.9016	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		46.16640	51.826	11.25	0.0984	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,608.88380	1,546.233	10.76	0.9430	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		26.18380	25.833	10.76	0.0570	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		552.92140	534.036	14.47	0.4285	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		926.32140	971.636	14.47	0.5715	30,468,549.14	31,358	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,028.53660	6,087.466	19.69	0.9772	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		296.29810	284.521	16.08	0.2519	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,771.29070	1,823.772	16.07	0.7469	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		826.85340	870.628	14.25	0.5408	112,230,849.77	128,908	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,019.35220	4,075.388	18.96	0.9227	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		85.95220	77.788	18.96	0.0773	5,013,773.53	64,454	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,510.44270	1,458.370	12.16	0.8289	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		133.84270	145.970	12.16	0.1711	11,696,973.94	80,133	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		25.13660	19.866	19.69	0.0228	311,483.72	15,679	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		603.45340	583.028	14.25	0.4592	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,779.69810	1,832.121	16.08	0.7481	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		294.71580	282.873	16.09	0.2506	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,788.11580	1,840.473	16.09	0.7494	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		297.89070	286.172	16.07	0.2531	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		2,303.03050	2,354.547	16.41	0.7589	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		334.89190	322.030	16.42	0.2402	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		2,311.59190	2,363.130	16.42	0.7598	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		333.46080	320.620	16.43	0.2393	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		2,320.16080	2,371.720	16.43	0.7607	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		336.33050	323.447	16.41	0.2411	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		1,000.46050	977.631	15.07	0.4780	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	14/06/2019	Foreign Exchange Option	16.88	Put			1,362.46050	1,402.931	15.07	0.5220	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,007.13020	984.235	15.05	0.4806	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,349.13020	1,389.535	15.05	0.5194	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,003.79280	980.931	15.06	0.4793	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,355.79280	1,396.231	15.06	0.5207	0.00	0	0
Total € / R Option												159,721,630.11	320,532	826,687
Total € / R												649,867,281.31	352,095	1,137,506
AUS / R	On	28/02/2018	Foreign Exchange Future			9.70450		9.72120			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.72560		9.74220			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.73120		9.74780			0.0000	3,162,640.00	325	11,898
AUS / R	On	18/06/2018	Foreign Exchange Future			9.85710		9.87430			0.0000	0.00	0	5,534
AUS / R	On	17/09/2018	Foreign Exchange Future			9.98120		9.99940			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			10.09920		10.11720			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.35180		10.36630			0.0000	0.00	0	0
Total AUS / R Future												3,162,640.00	325	28,694
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			839.57190	855.037	16.02	0.9515	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			10.77190	9.537	16.02	0.0485	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			178.56570	187.346	13.25	0.4855	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			200.76570	192.946	13.25	0.5145	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			355.31590	367.547	14.12	0.6758	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			110.50330	106.233	14.16	0.3181	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			362.70330	375.033	14.16	0.6819	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			107.94780	103.775	14.20	0.3121	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			370.14780	382.575	14.20	0.6879	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			113.11590	108.747	14.12	0.3242	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			144.47030	142.558	14.77	0.2670	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			760.17030	775.458	14.77	0.7330	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			142.58010	140.687	14.80	0.2640	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			768.28010	783.587	14.80	0.7360	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			140.71570	138.841	14.82	0.2611	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			776.41570	791.741	14.82	0.7389	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,263.74560	1,280.457	15.58	0.7882	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			141.74220	140.262	15.59	0.2100	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,272.34220	1,289.062	15.59	0.7900	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			144.56610	143.066	15.56	0.2137	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,255.16610	1,271.866	15.56	0.7863	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			143.14560	141.657	15.58	0.2118	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			173.04000	172.246	15.73	0.2162	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,525.84000	1,543.046	15.73	0.7838	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			171.66880	170.875	15.74	0.2148	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,534.46880	1,551.675	15.74	0.7852	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			170.30960	169.516	15.75	0.2133	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,543.10960	1,560.316	15.75	0.7867	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	14/06/2019	Foreign Exchange Option	11.00	Call			424.83580	423.136	13.98	0.3872	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,058.53580	1,071.336	13.98	0.6128	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			422.24080	420.553	13.99	0.3852	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,065.94080	1,078.753	13.99	0.6148	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			419.66370	417.988	14.01	0.3833	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,073.36370	1,086.189	14.01	0.6167	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,162,640.00	325	28,694
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.77190		9.79770			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.90790		9.93430			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			119.87780	113.593	15.30	0.3152	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			392.17780	411.693	15.30	0.6848	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			117.25640	111.112	15.34	0.3097	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			399.55640	419.212	15.34	0.6903	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			122.55290	116.127	15.27	0.3209	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			384.85290	404.227	15.27	0.6791	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			118.63260	116.449	16.36	0.2111	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,004.33260	1,028.549	16.36	0.7889	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			117.18370	115.033	16.38	0.2089	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,012.88370	1,037.133	16.38	0.7911	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			120.10030	117.881	16.34	0.2134	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			995.80030	1,019.981	16.34	0.7866	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.81070		12.78130			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.07090		13.04140			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.33450		13.30450			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.41560		14.37110			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			19.86870	21.955	16.58	0.0634	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,388.56870	1,361.255	16.58	0.9366	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			19.60630	21.668	16.62	0.0625	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,398.30630	1,370.968	16.62	0.9375	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			20.13590	22.249	16.54	0.0642	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,378.83590	1,351.549	16.54	0.9358	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			101.17510	108.136	16.15	0.1613	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,589.77510	1,567.236	16.15	0.8387	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			100.03090	106.911	16.15	0.1598	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	18/06/2018	Foreign Exchange Option	14.54	Put			1,598.63090	1,576.011	16.15	0.8402	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			98.89700	105.699	16.16	0.1583	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,607.49700	1,584.799	16.16	0.8417	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,735.50000	1,705.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,745.50000	1,715.500		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,725.50000	1,695.500		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,204.43900	1,182.011	14.79	0.5162	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			841.87400	864.053	14.76	0.4867	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,190.77400	1,168.453	14.76	0.5133	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			838.70250	860.821	14.78	0.4852	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,197.60250	1,175.221	14.78	0.5148	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			835.53900	857.611	14.79	0.4838	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.88950		1.89920			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90470		1.91430			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91970		1.92950			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96900		1.97370			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			306.04740	270.313	15.14	0.3688	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			614.04740	675.313	15.14	0.6312	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			274.32380	241.512	15.31	0.3378	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			682.32380	746.512	15.31	0.6622	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			340.96600	302.140	14.98	0.4017	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			548.96600	607.140	14.98	0.5983	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			360.35480	335.222	15.82	0.2947	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,417.35480	1,488.222	15.82	0.7053	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			338.48630	314.524	15.93	0.2795	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,495.48630	1,567.524	15.93	0.7205	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			383.65510	357.291	15.70	0.3106	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,340.65510	1,410.291	15.70	0.6894	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,005.00000	2,103.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,105.00000	2,203.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,205.00000	2,303.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,333.63400	1,314.301	14.78	0.5219	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,396.63400	1,424.301	14.78	0.4781	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,294.12310	1,275.398	14.84	0.5106	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	1.99	Put			1,457.12310	1,485.398	14.84	0.4894	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,374.32330	1,354.363	14.71	0.5333	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,337.32330	1,364.363	14.71	0.4667	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.02470		2.03280			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06480		2.07360			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10530		2.11430			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32050		2.32770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			102.94180	95.346	18.11	0.1374	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,674.94180	1,748.346	18.11	0.8626	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			126.45710	117.321	17.83	0.1645	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,498.45710	1,570.321	17.83	0.8355	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			114.10370	105.774	17.97	0.1504	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,586.10370	1,658.774	17.97	0.8496	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			380.18710	365.298	17.01	0.2809	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,744.18710	1,817.298	17.01	0.7191	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			361.17940	346.994	17.14	0.2687	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,825.17940	1,898.994	17.14	0.7313	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			343.21810	329.699	17.28	0.2571	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,907.21810	1,981.699	17.28	0.7429	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,357.00000	2,447.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,457.00000	2,547.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,557.00000	2,647.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			837.25980	872.566	14.70	0.3083	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,629.30160	2,590.436	14.54	0.7118	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			752.30160	785.436	14.54	0.2882	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,571.16550	2,533.384	14.62	0.7017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			794.16550	828.384	14.62	0.2983	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,514.25980	2,477.566	14.70	0.6917	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.54350		1.56420			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.56650		1.58760			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58840		1.60980			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.71380		1.73520			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
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			31.01980	20.604	18.24	0.0472	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,789.01980	1,985.604	18.24	0.9528	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			26.69360	17.713	18.40	0.0410	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,884.69360	2,082.713	18.40	0.9590	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			36.04400	23.976	18.08	0.0542	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,694.04400	1,888.976	18.08	0.9458	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			164.32650	133.201	17.35	0.1561	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,888.32650	2,068.201	17.35	0.8439	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			152.32990	123.415	17.47	0.1459	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,976.32990	2,158.415	17.47	0.8541	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			177.29670	143.805	17.22	0.1669	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,801.29670	1,978.805	17.22	0.8331	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,502.00000	2,716.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,302.00000	2,516.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,402.00000	2,616.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,441.38250	1,566.570	16.24	0.5174	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,158.19210	1,071.849	16.33	0.4714	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,506.19210	1,633.849	16.33	0.5286	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,229.77310	1,138.417	16.15	0.4941	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,377.77310	1,500.417	16.15	0.5059	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,193.38250	1,104.570	16.24	0.4826	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11670		0.11790			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11650		0.11750			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11620		0.11720			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11320		0.11230			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.55970		1.56310			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58520		1.58900			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61040		1.61450			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68910		1.69220			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.93390		8.96880			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.04440		9.07970			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.15450		9.19010			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.84110		9.87370			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			66.06540	59.497	16.43	0.1957	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			547.26540	575.597	16.43	0.8043	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			64.44850	58.009	16.46	0.1915	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			555.64850	584.109	16.46	0.8085	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			67.71970	61.021	16.40	0.1999	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			538.91970	567.121	16.40	0.8001	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			123.41220	116.230	16.53	0.2246	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			883.71220	911.830	16.53	0.7754	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			121.82400	114.711	16.56	0.2220	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			892.12400	920.311	16.56	0.7780	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			125.02050	117.770	16.51	0.2271	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			875.32050	903.370	16.51	0.7729	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			739.90000	775.500		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			749.90000	785.500		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			729.90000	765.500		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			652.51390	638.608	14.61	0.5158	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			698.81390	717.509	14.61	0.4842	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			648.63810	634.803	14.63	0.5135	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			704.93810	723.703	14.63	0.4865	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			656.41350	642.433	14.60	0.5181	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			692.71350	711.333	14.60	0.4819	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.25300		1.25500			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26640		1.26370			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28100		1.27150			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36380		1.36100			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			450.00000	470.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			550.00000	570.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0

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	19/03/2018	Foreign Exchange Option	1.32	Put			650.00000	670.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			563.00000	536.000		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			663.00000	636.000		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			463.00000	436.000		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			985.00000	890.000		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			1,085.00000	990.000		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			885.00000	790.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			410.00000	438.000		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			310.00000	338.000		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			510.00000	538.000		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
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.42370		1.40180			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.42870		1.40670			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.43390		1.41190			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.24310		1.23170			0.0000	24,501,501.00	19,710	100
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25090		1.23930			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25920		1.24760			0.0000	0.00	0	0
Total QUANTO € / \$ Future												24,501,501.00	19,710	100
Total QUANTO € / \$												24,501,501.00	19,710	100
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.03830	0.10950	9.01240			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.87300	0.10950	8.84690			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.71130	0.10950	8.68520			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10950	10,726.47160	10,884.098	75.22	0.5739	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10950	9,902.47160	9,801.098	75.22	0.4261	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10950	10,681.03700	10,838.276	75.22	0.5724	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10950	9,957.03700	9,855.276	75.22	0.4276	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.10950	10,772.05980	10,930.073	75.22	0.5754	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.10950	9,848.05980	9,747.073	75.22	0.4246	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10950	22,631.08520	5,761.319	21.22	0.5948	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10950	20,862.08520	3,731.319	21.22	0.4052	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10950	22,592.31070	22,686.167	100.00	0.6368	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10950	20,923.31070	20,756.167	100.00	0.3632	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10950	22,669.92960	6,818.540	25.84	0.5912	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10950	20,800.92960	4,688.540	25.84	0.4088	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10950	752.00000	1,013.000		1.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10950	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10950	652.00000	913.000		1.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10950	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10950	852.00000	1,113.000		1.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10950	0.00000	0.000		0.0000	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			22,270.78000		22,375.56000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.22240		9.27130			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.36100		9.41020			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.49670		9.54730			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.27740		10.32560			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			33.94450	28.738	15.84	0.1089	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			722.64450	766.338	15.84	0.8911	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			32.99730	27.935	15.86	0.1062	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			731.69730	775.535	15.86	0.8938	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			34.91650	29.563	15.81	0.1116	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			713.61650	757.163	15.81	0.8884	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			125.45890	116.253	15.37	0.2308	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			815.25890	855.253	15.37	0.7692	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			123.77660	114.679	15.39	0.2282	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			823.57660	863.679	15.39	0.7718	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			127.16530	117.847	15.34	0.2336	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			806.96530	846.847	15.34	0.7664	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			452.70000	503.300		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			462.70000	513.300		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	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
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			442.70000	493.300		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			828.51070	801.659	13.63	0.6014	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			492.91070	514.259	13.63	0.3986	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			823.63920	796.913	13.64	0.5990	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			498.03920	519.513	13.64	0.4010	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			818.79470	792.199	13.65	0.5965	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			503.19470	524.799	13.65	0.4035	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.17610		3.17960			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.13340		3.13460			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.08660		3.08740			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.08060		3.05700			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			3.23140	2.883	15.00	0.0398	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			343.63140	346.783	15.00	0.9602	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			3.01760	2.695	15.15	0.0372	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			353.41760	356.595	15.15	0.9628	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			3.46360	3.087	14.85	0.0426	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			333.86360	336.987	14.85	0.9574	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			7.50620	7.518	15.35	0.0598	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			532.90620	534.118	15.35	0.9402	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.12090	7.139	15.40	0.0570	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			542.52090	543.739	15.40	0.9430	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			7.91220	7.917	15.31	0.0626	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			523.31220	524.517	15.31	0.9374	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			272.60000	273.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			282.60000	283.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			262.60000	263.400		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			72.57760	78.289	15.42	0.2548	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			545.57760	527.689	15.42	0.7452	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			71.07220	76.676	15.45	0.2504	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			554.07220	536.076	15.45	0.7496	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			74.11760	79.940	15.38	0.2593	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			537.11760	519.340	15.38	0.7407	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21420		1.23080			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 18/06/2018 Foreign Exchange Future			1.19400		1.21040			0.0000	0.00	0	0
ZMW / R On 17/09/2018 Foreign Exchange Future			1.17540		1.19150			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 979 618 293.20	172,227	1,888,839
Total Options									187 133 505.33	422,356	4,300,307
Grand Total:									2,166,751,798.53	594,583	6,189,146