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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2018 Foreign Exchange Future			11.87240		11.89450			0.0000	9,141,748.00	770	145,615
\$ / R On 01/02/2018 Foreign Exchange Future			11.87420		11.89630			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.87600		11.89820			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.88340		11.90550			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.88690		11.90910			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.88870		11.91090			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.89400		11.91620			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.89580		11.91790			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			11.89940		11.92150			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			11.90120		11.92320			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.92250		11.94450			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			11.92430		11.94620			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.92610		11.94800			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.94910		11.97100			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			11.95610		11.97810			0.0000	2,276,178,405.80	190,378	838,983
\$ / R On 22/03/2018 Foreign Exchange Future			11.96140		11.98340			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.97380		11.99580			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.01850		12.04050			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.02020		12.04230			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.02880		12.05090			0.0000	0.00	0	117
\$ / R On 09/05/2018 Foreign Exchange Future			12.04390		12.06600			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	11/05/2018	Foreign Exchange Future			12.04720		12.06930			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.05230		12.07430			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.05400		12.07600			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.05900		12.08100			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.08080		12.10280			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.11110		12.13300			0.0000	16,870,762.30	1,393	181,885
\$ / R	On	29/06/2018	Foreign Exchange Future			12.12960		12.15150			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.13460		12.15650			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.14130		12.16320			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.16490		12.18670			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.17160		12.19340			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.17330		12.19510			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.18330		12.20510			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.19470		12.21650			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.20440		12.22620			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.23370		12.25550			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.26130		12.28320			0.0000	73,567.80	6	5,317
\$ / R	On	28/09/2018	Foreign Exchange Future			12.27910		12.30110			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.32300		12.34510			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.32950		12.35160			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.33270		12.35470			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.34070		12.36270			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.35340		12.37540			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.38050		12.40230			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.39810		12.41970			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.40290		12.42450			0.0000	2,480,580.00	200	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.43000		12.45140			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.50160		12.52250			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.55780		12.57770			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.70770		12.72480			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.01770		13.02920			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.36430		13.37280			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.45510		13.46320			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.55000		13.55740			0.0000	0.00	0	0
Total \$ / R Future												2,304,745,063.90	192,747	1,287,577
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.06230	0.019	26.50	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,355.56230	1,377.619	26.50	0.9998	147,405,275.80	107,000	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,355.51500	2,377.613	41.48	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.01500	0.013	41.48	0.0001	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.07030	0.021	25.79	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			13.72900	7.420	16.77	0.0721	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			54.89440	37.581	14.39	0.2991	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			7.58980	3.777	17.77	0.0384	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			433.08980	451.377	17.77	0.9616	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,405.55550	1,427.618	27.22	0.9998	0.00	0	40,904

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	13.30	Call			0.05550	0.018	27.22	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			339.22900	355.020	16.77	0.9279	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			302.89530	317.349	16.38	0.9074	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			2,005.52080	2,027.611	35.81	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.02080	0.011	35.81	0.0001	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			61.22360	42.790	14.20	0.3321	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			126.72360	130.390	14.20	0.6679	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Put			140.39440	145.181	14.39	0.7009	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			5.99450	2.896	18.16	0.0299	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.07780	0.023	25.21	0.0003	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,265.57780	1,287.623	25.21	0.9997	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			519.97190	539.688	18.66	0.9782	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			4.47190	2.088	18.66	0.0218	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			17.39530	9.749	16.38	0.0926	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			905.95650	927.739	21.73	0.9984	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.04490	0.016	28.65	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,505.54490	1,527.616	28.65	0.9998	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			11.49150	6.051	17.07	0.0597	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			366.99150	383.651	17.07	0.9403	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			471.49450	490.496	18.16	0.9701	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,305.57030	1,327.621	25.79	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.05940	0.019	26.79	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,375.55940	1,397.619	26.79	0.9998	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2,105.51870	2,127.610	37.25	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.01870	0.010	37.25	0.0001	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			0.45650	0.139	21.73	0.0016	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,893.82780	3,915.914	66.03	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.12780	0.114	66.03	0.0004	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,983.79890	4,005.888	66.03	0.9997	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.09890	0.088	66.03	0.0003	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,623.97120	3,646.044	66.03	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.27120	0.244	66.03	0.0009	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			2.16860	1.242	19.60	0.0121	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			675.86860	697.042	19.60	0.9879	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,323.91050	3,346.040	61.55	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.21050	0.240	61.55	0.0009	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.24090	0.122	23.95	0.0012	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,143.94090	1,165.922	23.95	0.9988	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,253.85850	1,275.883	25.10	0.9992	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.15850	0.083	25.10	0.0008	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			538.32050	557.770	17.80	0.9669	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			6.52050	3.770	17.80	0.0331	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,894.56730	1,916.631	24.56	0.9998	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.06730	0.031	24.56	0.0002	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.67170	0.348	21.56	0.0026	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,295.17170	1,316.948	21.56	0.9974	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.06820	0.031	23.17	0.0002	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,950.96820	1,973.131	23.17	0.9998	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,141.06130	3,163.266	38.78	0.9993	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.16130	0.166	38.78	0.0007	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,252.02630	1,273.714	20.40	0.9957	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			1.12630	0.614	20.40	0.0043	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			520.91130	537.352	16.30	0.9080	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			21.81130	16.052	16.30	0.0920	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			0.00000	233.448	14.76	0.6742	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			0.00000	72.148	14.76	0.3258	1,442,960.00	20,000	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,984.01180	2,006.113	22.52	0.9993	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.21180	0.113	22.52	0.0007	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.32410	0.179	21.88	0.0012	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,834.12410	1,856.179	21.88	0.9988	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,282.24480	2,304.279	23.96	0.9995	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.14480	0.079	23.96	0.0005	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,258.80070	2,280.792	24.12	0.9990	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.30070	0.192	24.12	0.0010	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,277.15590	2,299.060	24.29	0.9987	0.00	0	20,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.20	Call			0.35590	0.259	24.29	0.0013	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,236.59190	2,258.372	21.33	0.9962	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			1.09190	0.872	21.33	0.0038	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,858.20660	1,879.708	20.36	0.9908	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			2.70660	2.208	20.36	0.0092	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			620.41070	634.880	16.74	0.8197	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			64.91070	57.380	16.74	0.1803	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,560.02810	1,580.893	19.56	0.9798	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			6.22810	5.193	19.56	0.0202	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			7.98330	6.700	19.32	0.0256	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,461.78330	1,482.400	19.32	0.9744	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,460.73340	1,481.275	19.32	0.9724	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			8.73340	7.375	19.32	0.0276	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,361.26450	2,382.838	20.08	0.9930	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			2.26450	1.938	20.08	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.02670	0.021	26.36	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,521.92670	5,543.922	26.36	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.02600	0.021	26.36	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,531.92600	5,553.921	26.36	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.02730	0.022	26.36	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			118.61990	109.111	16.22	0.2557	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			267.22770	273.613	14.51	0.5036	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			327.80700	310.842	14.19	0.5766	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			199.70700	204.742	14.19	0.4234	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			479.53010	460.516	13.64	0.7300	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			101.43010	104.416	13.64	0.2700	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			610.51990	623.011	16.22	0.7443	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	12.75	Call			73.47590	66.792	17.09	0.1675	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			551.33960	531.673	13.42	0.7861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			73.23960	75.573	13.42	0.2139	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			185.50150	172.762	15.28	0.3740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			407.40150	416.662	15.28	0.6260	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			265.32770	249.713	14.51	0.4964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			442.71530	452.609	15.45	0.6507	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,023.92000	1,040.832	17.68	0.8776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			52.02000	46.932	17.68	0.1224	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.33890	0.287	26.36	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,412.23890	4,434.187	26.36	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			845.37590	860.692	17.09	0.8325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,255.25130	1,273.718	18.34	0.9186	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			80.12600	72.983	16.95	0.1809	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			802.02600	816.883	16.95	0.8191	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,396.25980	1,415.531	18.52	0.9385	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			24.35980	21.631	18.52	0.0615	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			170.81530	158.709	15.45	0.3493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,264.56640	1,283.093	18.35	0.9200	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,444.49250	2,466.120	20.13	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.59250	2.221	20.13	0.0076	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,694.40000	1,714.854	18.90	0.9665	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			12.50000	10.953	18.90	0.0335	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			33.35130	29.818	18.34	0.0814	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			2.46620	2.117	20.79	0.0071	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			16.94060	14.932	18.73	0.0442	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,558.84060	1,578.832	18.73	0.9558	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			208.09220	194.446	15.04	0.4106	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			359.99220	368.346	15.04	0.5894	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			32.66640	29.193	18.35	0.0800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			4.49840	3.875	19.46	0.0130	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,821.29380	1,842.089	19.06	0.9743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			9.39380	8.189	19.06	0.0257	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			25.95270	23.077	18.48	0.0651	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,367.85270	1,386.977	18.48	0.9349	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,564.36620	2,586.017	20.79	0.9929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			3.35500	2.878	19.62	0.0098	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,047.53080	2,068.767	19.34	0.9840	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			5.63080	4.867	19.34	0.0160	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			10.95980	9.581	18.97	0.0297	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,752.85980	1,773.481	18.97	0.9703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,146.39840	2,167.775	19.46	0.9870	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,919.42640	1,940.437	19.18	0.9791	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,624.31110	2,645.972	21.12	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			2.41110	2.072	21.12	0.0068	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,733.35160	1,753.919	18.95	0.9691	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	13.70	Call			11.45160	10.019	18.95	0.0309	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,275.25500	2,296.778	19.62	0.9902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,008.05800	2,029.231	19.29	0.9826	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			8.41000	7.318	19.12	0.0232	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,870.31000	1,891.218	19.12	0.9768	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			6.58480	5.706	19.26	0.0185	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,978.48480	1,999.606	19.26	0.9815	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			7.52640	6.537	19.18	0.0209	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,245.49040	2,266.983	19.59	0.9895	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			65.09180	59.008	17.30	0.1502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			906.99180	922.908	17.30	0.8498	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			6.88520	5.971	19.23	0.0193	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,958.78520	1,979.871	19.23	0.9807	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			6.15800	5.331	19.29	0.0174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.90380	1.664	26.36	0.0046	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,096.93350	2,118.244	19.40	0.9856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			5.03350	4.344	19.40	0.0144	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,594.33800	2,615.994	20.96	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			2.43800	2.094	20.96	0.0069	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.59040	3.083	19.59	0.0105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			2.56980	2.202	20.24	0.0075	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			2.26570	1.955	22.17	0.0062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,814.16570	2,835.855	22.17	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			2.34470	2.019	21.56	0.0066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,704.24470	2,725.919	21.56	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,593.80380	3,615.564	26.36	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,225.65630	2,247.127	19.56	0.9891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			4.11090	3.537	19.51	0.0119	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,186.01090	2,207.437	19.51	0.9881	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,713.39220	3,735.198	26.36	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.49220	1.298	26.36	0.0037	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,464.46980	2,486.102	20.24	0.9925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,524.40580	2,546.050	20.57	0.9928	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			2.51610	2.158	20.52	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,514.41610	2,536.058	20.52	0.9927	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,544.38570	2,566.033	20.68	0.9929	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			2.48570	2.133	20.68	0.0071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			3.75630	3.227	19.56	0.0109	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			524.26690	535.506	15.84	0.7005	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,772.38840	1,793.061	19.00	0.9715	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			10.48840	9.161	19.00	0.0285	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,774.19290	2,795.877	21.95	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			2.29290	1.977	21.95	0.0063	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			2.50580	2.150	20.57	0.0072	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			10.03660	8.760	19.02	0.0274	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,924.09870	2,945.801	22.77	0.9941	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	14.90	Call			2.19870	1.901	22.77	0.0059	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			5.26460	4.546	19.38	0.0150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,077.16460	2,098.446	19.38	0.9850	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			142.36690	131.606	15.84	0.2995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,636.14630	1,656.415	18.83	0.9622	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,974.07190	2,995.779	23.05	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			2.17190	1.879	23.05	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			52.92140	47.762	17.65	0.1244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,014.82140	1,031.662	17.65	0.8756	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,791.93660	1,812.660	19.02	0.9726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			2.22180	1.919	22.55	0.0060	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			31.99530	28.580	18.36	0.0785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,273.89530	1,292.480	18.36	0.9215	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			100.36800	91.920	16.56	0.2207	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			692.26800	705.820	16.56	0.7793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			14.24630	12.515	18.83	0.0378	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			17.68690	15.603	18.70	0.0460	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,024.04710	3,045.760	23.33	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			2.14710	1.860	23.33	0.0057	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,474.45880	2,496.093	20.30	0.9925	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			2.55880	2.193	20.30	0.0075	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,884.12180	2,905.819	22.55	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,443.80780	1,463.311	18.58	0.9441	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,283.94660	3,305.681	24.76	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			2.04660	1.781	24.76	0.0052	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,027.78870	2,048.994	19.32	0.9833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			5.88870	5.094	19.32	0.0167	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,539.58690	1,559.503	18.70	0.9540	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			278.85150	285.500	14.58	0.5156	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,182.45780	4,204.377	26.36	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.55780	0.476	26.36	0.0014	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			133.22600	122.931	15.98	0.2829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			555.12600	566.831	15.98	0.7171	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			21.90780	19.411	18.58	0.0559	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,301.95690	1,320.711	18.40	0.9258	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			7.19880	6.248	19.21	0.0201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,939.09880	1,960.148	19.21	0.9799	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			3.92960	3.379	19.54	0.0114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,205.82960	2,227.279	19.54	0.9886	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			256.95150	241.600	14.58	0.4844	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.31950	1.145	26.36	0.0033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,022.68380	4,044.574	26.36	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.78380	0.674	26.36	0.0020	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,523.88860	3,545.638	26.08	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.98860	1.738	26.08	0.0048	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			30.05690	26.811	18.40	0.0742	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	13.38	Put		1,424.75920	1,444.172	18.56	0.9420	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		42.36110	38.061	18.04	0.1013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,134.26110	1,151.961	18.04	0.8987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		112.86700	103.681	16.33	0.2448	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		634.76700	647.581	16.33	0.7552	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,773.21950	3,795.045	26.36	0.9967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		1.99630	1.744	25.86	0.0049	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,934.09320	2,955.796	22.83	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		2.19320	1.896	22.83	0.0059	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,133.99900	3,155.722	23.93	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		2.09900	1.822	23.93	0.0054	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		22.85920	20.272	18.56	0.0580	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,511.92730	5,533.922	26.36	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,348.96820	1,367.991	18.46	0.9324	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		27.06820	24.091	18.46	0.0676	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		47.74330	42.998	17.83	0.1131	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		1,069.64330	1,086.898	17.83	0.8869	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,483.89630	3,505.644	25.86	0.9951	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		283.89250	290.620	14.60	0.5114	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		267.29250	252.020	14.60	0.4886	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,607.81870	2,629.465	20.28	0.9901	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		3.61870	3.265	20.28	0.0099	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,269.57950	2,290.207	19.73	0.9589	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		20.07950	18.707	19.73	0.0411	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,964.86320	2,986.101	20.26	0.9848	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		7.16320	6.301	20.26	0.0152	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,769.52960	3,791.287	20.56	0.9960	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		1.82960	1.487	20.56	0.0040	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,792.42290	1,811.237	18.67	0.9196	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		43.32290	40.037	18.67	0.0804	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,611.77010	3,633.541	20.30	0.9939	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		2.67010	2.341	20.30	0.0061	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,184.67710	3,206.186	20.17	0.9879	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		5.57710	4.986	20.17	0.0121	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		383.34740	390.778	14.50	0.5173	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		334.24740	319.578	14.50	0.4827	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		534.76750	517.448	13.62	0.6684	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		183.86750	188.648	13.62	0.3316	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		49.06230	45.406	18.68	0.0860	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,843.06230	1,861.505	18.68	0.9140	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,567.32240	3,589.044	19.69	0.9927	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		3.32240	2.944	19.69	0.0073	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		849.04000	860.926	16.20	0.7290	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		175.04000	164.826	16.20	0.2710	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,359.25160	2,379.116	19.72	0.9488	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		28.55160	26.316	19.72	0.0512	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	14/05/2018	Foreign Exchange Option	12.75	Call			182.53190	172.112	16.17	0.2756	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			858.23190	869.812	16.17	0.7244	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,688.54910	3,710.222	19.37	0.9937	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.84910	2.522	19.37	0.0063	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,452.26100	2,472.156	19.72	0.9525	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			26.56100	24.456	19.72	0.0475	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,258.45180	2,277.799	19.45	0.9400	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			34.45180	31.799	19.45	0.0600	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			343.80830	349.618	14.24	0.4595	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			424.80830	408.618	14.24	0.5405	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,773.37720	1,790.189	18.30	0.8828	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			76.17720	70.989	18.30	0.1172	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,790.57600	3,813.757	19.65	0.9900	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			3.37600	4.557	19.65	0.0100	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,335.19940	3,358.520	19.63	0.9809	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			7.99940	9.320	19.63	0.0191	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			92.73610	86.868	18.15	0.1319	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,799.73610	1,815.768	18.15	0.8681	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			393.38010	378.067	14.75	0.4656	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			520.38010	526.967	14.75	0.5344	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			87.78240	82.202	18.26	0.1254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,854.78240	1,871.102	18.26	0.8746	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			397.02820	381.659	14.72	0.4691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			514.02820	520.559	14.72	0.5309	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			95.32700	89.310	18.10	0.1352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,772.32700	1,788.210	18.10	0.8648	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,789.69810	4,811.936	20.82	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			2.69810	3.036	20.82	0.0062	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			64.12590	59.976	18.89	0.0940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,181.12590	2,198.876	18.89	0.9060	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			127.19800	119.452	17.55	0.1752	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,494.19800	1,508.352	17.55	0.8248	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			96.20690	90.143	18.08	0.1364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,763.20690	1,779.043	18.08	0.8636	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,520.96580	4,543.317	20.82	0.9913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			3.96580	4.417	20.82	0.0087	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			447.83660	431.509	14.41	0.5147	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			434.83660	440.409	14.41	0.4853	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,669.81500	3,692.781	20.82	0.9756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			12.81500	13.881	20.82	0.0244	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,447.30600	2,465.749	19.37	0.9253	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			50.30600	46.849	19.37	0.0747	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			23.25040	23.283	20.22	0.0394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,140.25040	3,162.183	20.22	0.9606	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			379.12150	364.036	14.84	0.4522	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			546.12150	552.936	14.84	0.5478	0.00	0	24,500

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	15.30	Put			3,189.00360	3,211.104	20.28	0.9623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			22.00360	22.204	20.28	0.0377	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			446.51260	452.346	14.46	0.4924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			439.51260	423.446	14.46	0.5076	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			167.15870	158.017	16.96	0.2242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,234.15870	1,246.917	16.96	0.7758	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,111.03140	3,132.856	20.19	0.9595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			24.03140	23.956	20.19	0.0405	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			0.00000	419.472	14.49	0.5040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			0.00000	458.372	14.49	0.4960	114,592.98	250	250
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,417.00850	8,438.911	20.82	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00850	0.011	20.82	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,897.61140	2,918.483	19.93	0.9508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			30.61140	29.583	19.93	0.0492	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.85270	0.990	20.82	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,567.85270	5,589.890	20.82	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.83990	0.976	20.82	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,577.83990	5,599.876	20.82	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.86570	1.005	20.82	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,557.86570	5,579.905	20.82	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,252.78550	4,275.281	20.82	0.9878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			5.78550	6.381	20.82	0.0122	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,004.12520	3,025.512	20.06	0.9554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			27.12520	26.612	20.06	0.0446	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			111.57390	104.656	17.80	0.1559	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,618.57390	1,633.556	17.80	0.8441	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			191.10380	180.880	16.61	0.2526	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,108.10380	1,119.780	16.61	0.7474	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			315.36790	301.417	15.32	0.3891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			682.36790	690.317	15.32	0.6109	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,177.69090	1,156.147	12.31	0.9011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			44.69090	45.047	12.31	0.0989	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			199.91620	189.310	16.49	0.2629	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,066.91620	1,078.210	16.49	0.7371	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			500.91160	484.121	14.16	0.5589	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			367.91160	373.021	14.16	0.4411	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			207.28800	196.371	16.40	0.2714	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,034.28800	1,045.271	16.40	0.7286	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,033.24480	3,054.757	20.09	0.9565	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			26.24480	25.857	20.09	0.0435	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			251.17970	238.526	15.91	0.3205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			868.17970	877.426	15.91	0.6795	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,384.64730	3,407.300	20.52	0.9683	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			17.64730	18.400	20.52	0.0317	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			105.52190	98.935	17.90	0.1482	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,672.52190	1,687.835	17.90	0.8518	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	13.30	Call			153.07750	144.605	17.19	0.2071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,320.07750	1,333.505	17.19	0.7929	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,714.69800	2,734.477	19.70	0.9418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			37.69800	35.577	19.70	0.0582	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			785.94030	767.360	13.15	0.7486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			152.94030	156.260	13.15	0.2514	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			345.73100	331.216	15.08	0.4198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			612.73100	620.116	15.08	0.5802	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,391.76120	4,414.178	20.82	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			4.76120	5.278	20.82	0.0102	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,619.04900	2,638.135	19.58	0.9363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			42.04900	39.235	19.58	0.0637	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			164.22690	155.224	17.00	0.2206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,251.22690	1,264.124	17.00	0.7794	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,414.07290	3,436.794	20.56	0.9691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			17.07290	17.894	20.56	0.0309	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			171.66540	162.315	16.89	0.2296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,208.66540	1,221.215	16.89	0.7704	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,034.82460	4,057.464	20.82	0.9841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			7.82460	8.564	20.82	0.0159	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			129.61560	121.745	17.51	0.1782	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,476.61560	1,490.645	17.51	0.8218	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,361.96510	4,384.398	20.82	0.9894	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			4.96510	5.498	20.82	0.0106	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			80.16090	75.030	18.44	0.1154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,947.16090	1,963.930	18.44	0.8846	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,316.06450	3,338.545	20.44	0.9663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			19.06450	19.645	20.44	0.0337	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			132.07990	124.084	17.47	0.1812	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,459.07990	1,472.984	17.47	0.8188	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,282.54990	4,305.028	20.82	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			5.54990	6.128	20.82	0.0117	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			73.26330	68.549	18.62	0.1063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,040.26330	2,057.449	18.62	0.8937	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,248.37710	5,270.478	20.82	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.37710	1.578	20.82	0.0034	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,869.40370	4,891.613	20.82	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.40370	2.713	20.82	0.0056	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,148.59660	5,170.722	20.82	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.59660	1.822	20.82	0.0039	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			93.59000	87.675	18.14	0.1330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,790.59000	1,806.575	18.14	0.8670	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			100.74670	94.426	17.99	0.1422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,717.74670	1,733.326	17.99	0.8578	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,078.76980	5,100.914	20.82	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			1.76980	2.014	20.82	0.0043	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	29/06/2018	Foreign Exchange Option	13.80	Put		1,758.11700	1,773.278	18.00	0.8521	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		109.61700	102.878	18.00	0.1479	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,962.66700	3,983.901	21.08	0.9772	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		14.16700	13.501	21.08	0.0228	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,491.89480	3,512.629	20.83	0.9642	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		23.39480	22.229	20.83	0.0358	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,919.91820	1,935.713	18.24	0.8694	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		96.41820	90.313	18.24	0.1306	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,576.54070	1,590.371	17.58	0.8195	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		139.74070	131.671	17.58	0.1805	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		511.99520	494.930	14.30	0.5436	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		418.79520	423.630	14.30	0.4564	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,691.75740	1,706.231	17.80	0.8368	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		124.95740	117.531	17.80	0.1632	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,747.85910	1,761.911	17.79	0.8321	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		134.55910	126.811	17.79	0.1679	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,776.60060	3,797.022	21.25	0.9589	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		30.00060	28.622	21.25	0.0411	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,098.91940	2,114.522	18.37	0.8704	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		102.31940	96.122	18.37	0.1296	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,562.15660	3,582.980	21.10	0.9513	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		35.55660	34.580	21.10	0.0487	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		83.89430	78.675	18.79	0.1078	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,340.49430	2,357.075	18.79	0.8922	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,190.75370	2,206.697	18.53	0.8784	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		95.85370	89.997	18.53	0.1216	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,742.76790	1,756.273	17.68	0.8223	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		147.86790	139.573	17.68	0.1777	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,138.26760	4,158.776	21.26	0.9678	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		23.36760	22.076	21.26	0.0322	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,652.88800	3,673.254	21.26	0.9500	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		37.98800	36.554	21.26	0.0500	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		30.59400	28.618	21.24	0.0398	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		583.68600	588.717	14.73	0.5167	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		480.18600	463.417	14.73	0.4833	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		149.58050	141.329	17.73	0.1766	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,793.08050	1,806.629	17.73	0.8234	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,994.09400	4,013.918	21.24	0.9602	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,484.28620	2,500.685	18.86	0.8902	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		90.48620	85.085	18.86	0.1098	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,731.86710	1,744.154	17.49	0.7956	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		187.36710	177.854	17.49	0.2044	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,345.67380	4,365.346	21.24	0.9617	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		31.17380	29.046	21.24	0.0383	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,843.88080	3,862.645	21.24	0.9425	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		49.38080	46.345	21.24	0.0575	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	17/09/2018	Foreign Exchange Option	11.00	Call		1,365.80340	1,343.745	12.51	0.8715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		82.60340	82.445	12.51	0.1285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		496.75390	479.488	14.96	0.4597	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		713.55390	718.188	14.96	0.5403	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,912.11180	3,930.633	21.12	0.9383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		55.31180	51.933	21.12	0.0617	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		391.09200	375.565	15.63	0.3775	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		957.89200	964.265	15.63	0.6225	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,816.86510	3,835.171	21.12	0.9337	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		60.06510	56.471	21.12	0.0663	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		363.32660	348.489	15.85	0.3545	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,040.12660	1,047.189	15.85	0.6455	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,949.40840	2,965.947	19.53	0.8980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		92.60840	87.247	19.53	0.1020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		218.73400	208.211	17.26	0.2267	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,665.53400	1,676.911	17.26	0.7733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		460.54680	443.828	15.17	0.4325	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		787.34680	792.528	15.17	0.5675	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,750.41310	3,768.562	21.12	0.9303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		63.61310	59.862	21.12	0.0697	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,854.92040	3,873.314	21.12	0.9356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		58.12040	54.614	21.12	0.0644	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		448.09030	431.570	15.25	0.4228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		814.89030	820.270	15.25	0.5772	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,597.84280	1,608.814	17.14	0.7621	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		231.04280	220.114	17.14	0.2379	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		4,055.62960	4,074.455	21.12	0.9447	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		48.82960	45.755	21.12	0.0553	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,762.99810	4,783.002	21.12	0.9682	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		26.19810	24.302	21.12	0.0318	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		279.88720	267.413	16.65	0.2819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,356.68720	1,366.114	16.65	0.7181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		107.08960	100.973	18.96	0.1179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,673.88960	2,689.673	18.96	0.8821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		833.54020	813.483	13.52	0.6728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		300.34020	302.183	13.52	0.3272	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		300.35300	287.253	16.43	0.3002	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,267.15300	1,275.953	16.43	0.6998	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		106.53730	100.450	18.98	0.1173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,683.33730	2,699.150	18.98	0.8827	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		105.99100	99.930	19.00	0.1167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,692.79100	2,708.630	19.00	0.8833	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,722.20300	1,733.194	17.30	0.7743	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		223.30300	212.294	17.30	0.2257	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,535.32850	4,554.863	21.08	0.9581	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		36.42850	33.963	21.08	0.0419	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	28/09/2018	Foreign Exchange Option	16.25	Put		4,005.96580	4,024.492	21.08	0.9378	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		57.06580	53.592	21.08	0.0622	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,315.45710	2,328.782	18.10	0.8311	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		170.55710	161.782	18.10	0.1689	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,838.17050	2,853.244	18.98	0.8707	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		129.77050	122.744	18.98	0.1293	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,711.76470	1,721.359	17.12	0.7511	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		266.46470	254.059	17.12	0.2489	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,708.61150	4,727.699	20.85	0.9535	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		43.31150	40.399	20.85	0.0465	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,180.81250	4,198.835	20.85	0.9331	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		65.51250	61.535	20.85	0.0669	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		262.83640	250.611	17.16	0.2442	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,760.13640	1,769.911	17.16	0.7558	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,500.29760	4,518.921	20.80	0.9447	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		52.99760	49.621	20.80	0.0553	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		388.95510	389.653	13.72	0.3589	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		851.65510	830.353	13.72	0.6411	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,640.60100	2,654.598	18.51	0.8497	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		156.00100	147.998	18.51	0.1503	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,703.30150	1,711.200	16.95	0.7321	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		305.60150	291.700	16.95	0.2679	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,953.12190	4,972.373	20.65	0.9528	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		45.42190	42.873	20.65	0.0472	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,367.75180	4,386.007	20.65	0.9310	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		70.05180	66.507	20.65	0.0690	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,577.91510	1,585.058	16.70	0.7047	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		347.61510	333.158	16.70	0.2953	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,400.56500	3,415.608	19.77	0.8813	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		130.26500	123.708	19.77	0.1187	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		508.78700	490.828	15.51	0.4095	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		1,044.28700	1,047.928	15.51	0.5905	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,646.44100	2,659.593	18.32	0.8355	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		180.94100	172.493	18.32	0.1645	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		165.54000	158.609	18.68	0.1515	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,831.04000	2,845.709	18.68	0.8485	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		166.22630	159.257	18.66	0.1521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,821.72630	2,836.357	18.66	0.8479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		166.91410	159.908	18.64	0.1527	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,812.41410	2,827.008	18.64	0.8473	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,870.10260	4,887.257	20.51	0.9466	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		54.60260	50.157	20.51	0.0534	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,645.19470	3,662.545	20.24	0.8903	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		119.69470	115.445	20.24	0.1097	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,694.29460	1,701.488	16.81	0.7138	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		345.69460	331.488	16.81	0.2862	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	31/12/2018	Foreign Exchange Option	17.58	Put			5,177.73000	5,196.049	20.46	0.9515	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			49.13000	46.049	20.46	0.0485	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,554.44960	4,571.588	20.46	0.9290	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			75.84960	71.588	20.46	0.0710	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,803.04820	2,813.940	18.43	0.8174	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			225.54820	215.540	18.43	0.1826	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			246.24590	236.642	18.87	0.1869	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,998.54590	3,008.842	18.87	0.8131	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			247.77440	238.122	18.84	0.1881	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,980.07440	2,990.322	18.84	0.8119	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			412.46060	398.230	17.10	0.3002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,884.76060	1,890.430	17.10	0.6998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			247.00990	237.380	18.86	0.1875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,989.30990	2,999.580	18.86	0.8125	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			486.14550	473.382	17.54	0.3120	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,121.34550	2,125.682	17.54	0.6880	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			484.32510	471.610	17.55	0.3110	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,129.52510	2,133.910	17.55	0.6890	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			482.51860	469.842	17.56	0.3100	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,137.71860	2,142.142	17.56	0.6900	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,106.35900	7,114.978	20.82	0.9133	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			135.55900	132.678	20.82	0.0867	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			515.11200	507.068	19.27	0.2731	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,295.91200	3,299.368	19.27	0.7269	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			514.20270	506.175	19.29	0.2726	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,305.00270	3,308.475	19.29	0.7274	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			516.03140	507.965	19.25	0.2736	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,286.83140	3,290.265	19.25	0.7264	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			850.86330	839.946	18.10	0.3766	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,648.06330	2,645.646	18.10	0.6234	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			848.85080	837.953	18.11	0.3758	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,656.05080	2,653.653	18.11	0.6242	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			852.87480	841.955	18.09	0.3774	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,640.07480	2,637.655	18.09	0.6226	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,787.61290	2,784.282	18.26	0.6240	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			880.81290	869.382	18.26	0.3760	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			957.14380	945.056	18.20	0.3919	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,749.74380	2,745.056	18.20	0.6081	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			955.05400	942.976	18.21	0.3912	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,757.65400	2,752.976	18.21	0.6088	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			959.24030	947.143	18.19	0.3927	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,741.84030	2,737.143	18.19	0.6073	0.00	0	0
Total \$ / R Option												148,962,828.78	127,250	3,413,400
Total \$ / R												2,453,707,892.68	319,997	4,700,977

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 Future				11.95610		11.97810			0.0000	0.00	0	555
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.11110		12.13300			0.0000	0.00	0	64
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.26130		12.28320			0.0000	0.00	0	43
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.40290		12.42450			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.70770		12.72480			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	665
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			1,095.98010	958.090	18.97	0.0297	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			175,285.98010	177,348.090	18.97	0.9703	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			1,072.17690	936.879	18.99	0.0291	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			176,262.17690	178,326.879	18.99	0.9709	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			1,120.32630	979.735	18.96	0.0303	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			174,310.32630	176,369.735	18.96	0.9697	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			8,541.50020	7,997.323	18.31	0.1224	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			188,241.50020	189,887.323	18.31	0.8776	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			8,464.10180	7,924.575	18.33	0.1213	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			189,164.10180	190,814.575	18.33	0.8787	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			8,619.67750	8,070.815	18.30	0.1234	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			187,319.67750	188,960.815	18.30	0.8766	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			18,103.50590	17,183.579	17.67	0.1916	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			190,783.50590	192,053.579	17.67	0.8084	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			17,983.09810	17,067.396	17.68	0.1905	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			191,663.09810	192,937.396	17.68	0.8095	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			18,225.09740	17,300.383	17.65	0.1928	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			189,905.09740	191,170.383	17.65	0.8072	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			294,313.61550	295,825.130	18.90	0.8556	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			15,891.52190	15,235.649	18.86	0.1456	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			292,441.52190	293,945.649	18.86	0.8544	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			15,827.37330	15,175.203	18.88	0.1450	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			293,377.37330	294,885.203	18.88	0.8550	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			15,763.61550	15,115.130	18.90	0.1444	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			48,432.50590	47,162.618	17.55	0.3110	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			212,952.50590	213,392.618	17.55	0.6890	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			48,251.85600	46,985.736	17.56	0.3100	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			213,771.85600	214,215.736	17.56	0.6900	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			48,614.54910	47,339.826	17.54	0.3120	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			212,134.54910	212,569.826	17.54	0.6880	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	665
£ / R	On 31/01/2018	Foreign Exchange Future				16.88540		17.00180			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				16.97630		17.09240			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				17.01970		17.13590			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				17.03200		17.14840			0.0000	732,376.00	43	191,141
£ / R	On 30/04/2018	Foreign Exchange Future				17.16550		17.28270			0.0000	0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Future			17.31400		17.43150			0.0000	51,180,184.00	2,956	7,957
£ / R	On	17/09/2018	Foreign Exchange Future			17.59270		17.71210			0.0000	8,796,350.00	500	4,664
£ / R	On	14/12/2018	Foreign Exchange Future			17.86220		17.98270			0.0000	0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			18.16340		18.28280			0.0000	508,575.20	28	948
£ / R	On	14/06/2019	Foreign Exchange Future			18.44840		18.56450			0.0000	0.00	0	0
Total £ / R Future												61,217,485.20	3,527	205,676
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			0.80980	0.233	31.98	0.0013	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			1,909.00980	2,024.833	31.98	0.9987	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,153.00910	2,264.863	20.93	0.9725	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			15.40910	11.163	20.93	0.0275	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			1,956.03820	2,062.674	19.81	0.9373	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			41.93820	32.374	19.81	0.0627	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			391.79240	333.933	16.34	0.4415	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			463.39240	521.933	16.34	0.5585	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			387.71950	330.295	16.36	0.4379	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			469.31950	528.295	16.36	0.5621	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			395.90200	337.606	16.32	0.4451	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			457.50200	515.606	16.32	0.5549	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			493.51200	424.220	15.93	0.5245	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			345.11200	392.220	15.93	0.4755	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,004.01500	3,117.235	21.04	0.9808	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			12.41500	9.235	21.04	0.0192	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			1,903.02350	2,008.293	19.52	0.9260	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			51.42350	40.293	19.52	0.0740	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			532.61830	586.093	15.89	0.5025	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			585.31830	521.593	15.89	0.4975	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			522.15590	470.225	16.52	0.3935	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			990.65590	1,056.225	16.52	0.6065	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			518.89760	467.203	16.53	0.3915	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			997.39760	1,063.203	16.53	0.6085	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			525.43350	473.265	16.51	0.3955	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			983.93350	1,049.265	16.51	0.6045	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			669.16860	607.311	16.03	0.4775	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			737.66860	793.311	16.03	0.5225	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,074.56480	3,178.293	19.36	0.9020	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			106.06480	92.293	19.36	0.0980	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			697.14140	640.096	16.36	0.4135	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,245.04140	1,307.396	16.36	0.5865	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			703.80820	646.371	16.34	0.4166	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,231.70820	1,293.671	16.34	0.5834	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			700.46720	643.226	16.35	0.4150	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,238.36720	1,300.526	16.35	0.5850	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,016.17570	946.199	15.89	0.4915	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,153.47570	1,203.999	15.89	0.5085	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,012.18270	942.385	15.90	0.4900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,159.48270	1,210.185	15.90	0.5100	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,020.18330	950.027	15.88	0.4929	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,147.48330	1,197.827	15.88	0.5071	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,219.86500	1,149.254	15.68	0.5155	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,237.06500	1,285.854	15.68	0.4845	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,215.72700	1,145.266	15.69	0.5143	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,242.92700	1,291.866	15.69	0.4857	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,224.01620	1,153.247	15.68	0.5168	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,231.21620	1,279.847	15.68	0.4832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,326.80340	1,261.943	15.62	0.5141	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,402.30340	1,453.543	15.62	0.4859	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,334.91060	1,269.787	15.60	0.5164	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,390.41060	1,441.387	15.60	0.4836	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,330.85110	1,265.859	15.61	0.5153	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,396.35110	1,447.459	15.61	0.4847	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												61,217,485.20	3,527	209,176
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11021		0.11024			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11227		0.11229			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11437		0.11437			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12389			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,805
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			51.34540	49.001	19.17	0.1272	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,027.74540	1,027.901	19.17	0.8728	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			8.51890	7.795	21.63	0.0237	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,984.91890	1,986.695	21.63	0.9763	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			278.84760	272.514	15.79	0.5247	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			255.24760	251.414	15.79	0.4753	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			106.28100	105.333	20.99	0.1468	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,877.18100	1,877.933	20.99	0.8532	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			53.38850	53.385	23.45	0.0763	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,824.28850	2,825.985	23.45	0.9237	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			245.43680	244.243	18.84	0.3066	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,016.33680	1,016.843	18.84	0.6934	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			1,562.80000	1,563.500		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			2,562.80000	2,563.500		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			562.80000	563.500		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			908.85560	909.450	19.96	0.4664	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,519.85560	1,509.750	19.96	0.5336	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			659.90370	661.395	21.23	0.3588	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	0.14	Put			2,270.90370	2,261.695	21.23	0.6412	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,271.08430	1,271.365	18.56	0.6023	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			882.08430	871.665	18.56	0.3977	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	30/01/2018	Foreign Exchange Future			14.77350		14.84950			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.77350		14.85280			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.82050		14.90020			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.86100		14.94020			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.90780		14.98710			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.92020		14.99960			0.0000	686,329.20	46	109,660
€ / R	On	29/03/2018	Foreign Exchange Future			14.95150		15.03100			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.20850		15.28830			0.0000	51,374,313.00	3,378	12,554
€ / R	On	17/09/2018	Foreign Exchange Future			15.50130		15.58120			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			15.78800		15.86880			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.08350		16.16180			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.39210		16.46900			0.0000	0.00	0	0
Total € / R Future												52,060,642.20	3,424	313,533
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,150.91440	1,226.604	24.55	0.9990	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			0.41440	0.104	24.55	0.0010	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.05740	0.057	14.64	0.0008	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			854.85740	773.557	14.64	0.9992	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			949.06040	1,026.886	21.17	0.9965	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			1.86040	0.386	21.17	0.0035	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,647.30070	1,726.525	26.71	0.9998	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			0.10070	0.025	26.71	0.0002	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,179.61630	1,256.024	17.88	0.9722	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			9.81630	6.524	17.88	0.0278	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,482.88860	1,558.806	17.61	0.9676	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			13.08860	9.806	17.61	0.0324	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,036.85320	2,113.620	18.93	0.9704	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			13.95320	11.420	18.93	0.0296	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,003.20770	1,924.613	16.67	0.9868	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.60770	4.413	16.67	0.0132	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			31.97720	33.664	13.13	0.0952	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,031.57720	953.864	13.13	0.9048	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,017.20020	2,093.683	18.63	0.9656	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			16.80020	13.883	18.63	0.0344	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			40.05820	32.779	17.11	0.0774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,430.45820	1,502.579	17.11	0.9226	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			299.98170	262.075	14.31	0.4469	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			350.38170	391.875	14.31	0.5531	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			280.24000	244.250	14.44	0.4237	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	15.10	Put			380.64000	424.051	14.44	0.5763	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			383.17640	336.601	13.86	0.5361	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			253.57640	286.401	13.86	0.4639	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			393.53000	346.140	13.82	0.5464	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			243.93000	275.940	13.82	0.4536	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,533.82890	1,607.670	17.38	0.9334	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			33.42890	27.870	17.38	0.0666	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			388.32690	341.343	13.84	0.5412	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			248.72690	281.143	13.84	0.4588	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,198.09410	2,274.589	18.61	0.9638	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			19.09410	16.089	18.61	0.0362	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.16350	14.968	13.55	0.0292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			442.59360	410.188	14.18	0.4327	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			654.29360	701.688	14.18	0.5673	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			439.09250	406.905	14.20	0.4300	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			660.79250	708.405	14.20	0.5700	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.78400	3.192	21.37	0.0051	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			446.12210	413.501	14.16	0.4354	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			647.82210	695.001	14.16	0.5646	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,336.24330	1,266.570	11.58	0.8787	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			57.94330	68.070	11.58	0.1213	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,302.46350	2,223.468	13.55	0.9708	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			37.30130	33.849	18.70	0.0478	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,142.00530	1,077.782	12.05	0.8161	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			103.70530	119.282	12.05	0.1839	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			297.80500	274.667	15.09	0.3121	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,009.50500	1,066.166	15.09	0.6879	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,345.48400	6,424.692	21.37	0.9949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			11.60030	10.000	21.37	0.0145	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,370.31980	1,299.848	11.50	0.8880	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			52.01980	61.348	11.50	0.1120	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			210.12710	193.140	15.84	0.2309	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,361.82710	1,424.640	15.84	0.7691	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,359.00130	3,435.349	18.70	0.9522	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,565.25140	1,491.023	11.07	0.9318	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			26.95140	32.523	11.07	0.0682	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			539.47560	501.322	13.73	0.5045	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			501.17560	542.822	13.73	0.4955	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,273.30030	5,351.500	21.37	0.9855	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			535.62930	505.112	14.47	0.4147	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			954.42930	1,003.812	14.47	0.5853	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,069.91940	6,146.471	19.66	0.9792	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			285.15830	266.896	16.08	0.2412	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,805.61510	1,867.167	16.07	0.7575	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			853.80560	900.880	14.25	0.5549	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,058.83390	4,130.867	18.98	0.9271	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	19.56	Call			80.03390	72.167	18.98	0.0729	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,469.10130	1,404.873	12.12	0.8202	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			137.90130	153.573	12.12	0.1798	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			21.11940	17.771	19.66	0.0208	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			585.00560	552.180	14.25	0.4451	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,813.95830	1,875.596	16.08	0.7588	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			283.50800	265.336	16.10	0.2400	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,822.30800	1,884.036	16.10	0.7600	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			286.81510	268.467	16.07	0.2425	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			321.74360	303.932	16.43	0.2307	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,352.94360	2,415.932	16.43	0.7693	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			324.56200	306.613	16.41	0.2326	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,335.76200	2,398.613	16.41	0.7674	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			323.14670	305.269	16.42	0.2317	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,344.34670	2,407.269	16.42	0.7683	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			981.53930	942.513	14.16	0.5209	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			959.73930	999.013	14.16	0.4791	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			977.73280	938.695	14.17	0.5193	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			965.93280	1,005.195	14.17	0.4807	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			985.35580	946.348	14.15	0.5225	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			953.55580	992.848	14.15	0.4775	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,379.64320	1,422.248	15.00	0.5299	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			975.34910	941.150	15.01	0.4689	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,386.34910	1,429.050	15.01	0.5311	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			981.95020	947.558	14.99	0.4714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,372.95020	1,415.458	14.99	0.5286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			978.64320	944.348	15.00	0.4701	0.00	0	0
Total € / R Option												0.00	0	822,216
Total € / R												52,060,642.20	3,424	1,135,749
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.65330		9.63920			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.67450		9.66010			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.68010		9.66580			0.0000	0.00	0	11,898
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.80630		9.79150			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.93090		9.91490			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.04970		10.03230			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.30410		10.28110			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	28,694
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			917.61980	902.922	16.03	0.9656	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			6.81980	6.222	16.03	0.0344	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			220.65770	207.818	13.13	0.5298	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			160.75770	162.318	13.13	0.4702	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			412.99110	399.135	14.09	0.7143	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			86.63740	87.062	14.13	0.2799	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	19/03/2018	Foreign Exchange Option	10.00	Put			420.83740	406.962	14.13	0.7201	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			84.53370	84.940	14.16	0.2742	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			428.73370	414.840	14.16	0.7258	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			88.79110	89.235	14.09	0.2857	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			124.96390	124.835	14.64	0.2451	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			823.46390	808.535	14.64	0.7549	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			123.27330	123.149	14.66	0.2423	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			831.77330	816.849	14.66	0.7577	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			121.60820	121.487	14.69	0.2395	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			840.10820	825.187	14.69	0.7605	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			128.18810	127.407	15.39	0.1980	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,323.28810	1,306.507	15.39	0.8020	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			126.90140	126.118	15.41	0.1963	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,332.00140	1,315.218	15.41	0.8037	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			125.63060	124.841	15.42	0.1945	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,340.73060	1,323.941	15.42	0.8055	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,603.57190	1,584.763	15.56	0.7988	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			154.61030	153.205	15.58	0.1998	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,612.31030	1,593.505	15.58	0.8002	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			157.14190	155.732	15.55	0.2027	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,594.84190	1,576.032	15.55	0.7973	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			155.87190	154.463	15.56	0.2012	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			397.25500	400.512	13.91	0.3752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,116.15500	1,096.412	13.91	0.6248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			394.81000	398.027	13.93	0.3733	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,123.71000	1,103.927	13.93	0.6267	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			392.37760	395.559	13.94	0.3714	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,131.27760	1,111.459	13.94	0.6286	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,694
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.70930		9.73130			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.84510		9.86680			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			101.30340	93.146	15.44	0.2753	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			440.00340	453.846	15.44	0.7247	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			99.04580	91.025	15.47	0.2702	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			447.74580	461.725	15.47	0.7298	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			103.61060	95.314	15.41	0.2806	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			432.31060	446.014	15.41	0.7194	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			108.90580	102.914	16.42	0.1929	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,062.10580	1,077.814	16.42	0.8071	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			107.58130	101.647	16.45	0.1909	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,070.78130	1,086.547	16.45	0.8091	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			110.24950	104.198	16.40	0.1951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,053.44950	1,069.098	16.40	0.8049	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			12.81120		12.83100			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.07220		13.09070			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.33680		13.35390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.42550		14.42580			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			22.01860	22.893	17.05	0.0652	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,341.01860	1,361.693	17.05	0.9348	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			21.70370	22.569	17.09	0.0643	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,350.70370	1,371.369	17.09	0.9357	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			22.47270	23.223	17.01	0.0661	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,331.47270	1,352.023	17.01	0.9339	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			107.64680	105.086	16.09	0.1589	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,546.94680	1,562.886	16.09	0.8411	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			106.38760	103.839	16.10	0.1573	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,555.68760	1,571.639	16.10	0.8427	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			105.14180	102.605	16.11	0.1558	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,564.44180	1,580.405	16.11	0.8442	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			1,686.10000	1,703.200		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			1,696.10000	1,713.200		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			1,676.10000	1,693.200		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,163.53390	1,161.716	14.60	0.5159	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			855.82400	853.720	14.57	0.4871	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,150.02400	1,148.220	14.57	0.5129	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			852.57140	850.461	14.58	0.4856	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,156.77140	1,154.961	14.58	0.5144	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			849.33390	847.216	14.60	0.4841	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			1.88320		1.88940			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89750		1.90440			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91200		1.91940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95660		1.96430			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 CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			296.42980	271.189	15.03	0.3773	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			602.42980	639.189	15.03	0.6227	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			264.80130	241.479	15.19	0.3448	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			670.80130	709.479	15.19	0.6552	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			236.22460	214.719	15.35	0.3143	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			742.22460	782.719	15.35	0.6857	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			331.70570	308.803	15.78	0.2797	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,487.70570	1,533.803	15.78	0.7203	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			311.17140	289.314	15.90	0.2648	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,567.17140	1,614.314	15.90	0.7352	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			353.60980	329.620	15.67	0.2952	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,409.60980	1,454.620	15.67	0.7048	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,306.00000	2,380.000		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	17/09/2018	Foreign Exchange Option	2.13	Put			2,106.00000	2,180.000		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			2,206.00000	2,280.000		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	14/06/2019	Foreign Exchange Option	1.98	Call			1,284.15960	1,241.016	14.70	0.5070	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,441.15960	1,475.016	14.70	0.4930	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,245.77630	1,203.506	14.76	0.4957	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,502.77630	1,537.506	14.76	0.5043	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,323.70880	1,279.684	14.64	0.5185	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,380.70880	1,413.684	14.64	0.4815	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			2.01700		2.02700			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05750		2.06760			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09820		2.10810			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31370		2.32210			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			93.70350	60.853	16.79	0.1027	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,723.70350	1,790.853	16.79	0.8973	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			115.58320	80.226	16.70	0.1296	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,545.58320	1,610.226	16.70	0.8704	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			104.07790	69.945	16.75	0.1155	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,634.07790	1,699.945	16.75	0.8845	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			364.86300	324.909	16.65	0.2631	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,788.86300	1,849.909	16.65	0.7369	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			346.44060	307.211	16.77	0.2508	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,870.44060	1,932.211	16.77	0.7492	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			329.04200	290.527	16.88	0.2391	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,953.04200	2,015.527	16.88	0.7609	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			2,419.00000	2,518.000		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			2,519.00000	2,618.000		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			2,619.00000	2,718.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			859.83430	882.920	14.62	0.3134	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,594.63210	2,532.385	14.46	0.7068	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			773.63210	795.385	14.46	0.2932	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,537.11600	2,475.536	14.54	0.6967	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			816.11600	838.536	14.54	0.3033	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,480.83430	2,419.920	14.62	0.6866	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			1.53090		1.53370			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55380		1.55650			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57560		1.57820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70030		1.70130			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			16.60800	14.583	18.42	0.0354	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,079.60800	2,105.583	18.42	0.9646	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			14.28890	12.521	18.60	0.0307	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,177.28890	2,203.521	18.60	0.9693	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			19.31800	17.000	18.24	0.0408	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,982.31800	2,008.000	18.24	0.9592	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			121.61540	113.860	17.44	0.1385	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,156.61540	2,175.860	17.44	0.8615	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			112.62160	105.315	17.56	0.1292	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,247.62160	2,267.315	17.56	0.8708	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			131.37110	123.145	17.31	0.1484	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,066.37110	2,085.145	17.31	0.8516	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,818.00000	2,844.000		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			2,618.00000	2,644.000		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			2,718.00000	2,744.000		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	1.75	Call			1,081.82880	1,067.449	16.11	0.4771	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,568.82880	1,564.449	16.11	0.5229	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,049.37920	1,035.108	16.20	0.4657	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,636.37920	1,632.108	16.20	0.5343	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,018.02630	1,003.869	16.29	0.4546	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,705.02630	1,700.869	16.29	0.5454	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			0.11580		0.11600			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11530		0.11570			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11470		0.11540			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11220		0.10750			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			1.56200		1.56580			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58780		1.59150			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61320		1.61690			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69110		1.69470			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.77970		8.79760			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.88950		8.90690			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.99930		9.01580			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.68690		9.69390			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			40.79510	36.470	16.99	0.1324	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			693.19510	706.770	16.99	0.8676	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			39.71960	35.511	17.02	0.1294	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			702.11960	715.811	17.02	0.8706	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			41.89740	37.454	16.96	0.1355	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			684.29740	697.754	16.96	0.8645	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			95.87280	89.731	16.97	0.1831	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,028.97280	1,040.231	16.97	0.8169	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			94.53960	88.467	16.99	0.1809	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,037.63960	1,048.967	16.99	0.8191	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			97.22640	91.014	16.95	0.1854	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,020.32640	1,031.514	16.95	0.8146	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			914.20000	930.700		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			924.20000	940.700		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

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	17/09/2018	Foreign Exchange Option	9.92	Put			904.20000	920.700		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			578.98040	570.709	14.84	0.4804	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			805.08040	803.809	14.84	0.5196	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			575.50380	567.248	14.85	0.4782	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			811.60380	810.348	14.85	0.5218	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			582.47440	574.187	14.82	0.4826	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			798.57440	797.287	14.82	0.5174	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			1.24700		1.24810			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25590		1.25850			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26330		1.26800			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35470		1.35460			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			519.00000	530.000		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			619.00000	630.000		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
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			719.00000	730.000		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			615.00000	641.000		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			715.00000	741.000		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			515.00000	541.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,020.00000	1,067.000		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			1,120.00000	1,167.000		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			920.00000	967.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			346.00000	347.000		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			246.00000	247.000		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			446.00000	447.000		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			1.42450		1.43160			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.42960		1.43670			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.43480		1.44200			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				1.24790		1.25230			0.0000	0.00	0	130
QUANTO €On	18/06/2018	Foreign Exchange Future				1.25580		1.26010			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.26420		1.26850			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	130
Total QUANTO € / \$												0.00	0	130
R / ¥EN	On 19/03/2018	Foreign Exchange Future				9.07350	0.10915	9.07140			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.90680	0.10915	8.90540			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.74390	0.10915	8.74340			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		0.10915	10,661.72200	2,965.130	16.03	0.6155	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put		0.10915	9,247.72200	1,530.130	16.03	0.3845	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call		0.10915	10,615.08040	2,906.270	16.03	0.6084	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put		0.10915	9,301.08040	1,571.270	16.03	0.3916	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call		0.10915	10,708.52390	3,024.710	16.03	0.6226	0.00	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put		0.10915	9,194.52390	1,489.710	16.03	0.3774	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.10915	14,384.29240	3,816.847	16.80	0.5281	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put		0.10915	14,230.29240	3,648.847	16.80	0.4719	47,793.48	1,200	1,200	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.10915	15,295.88690	5,073.355	17.20	0.6195	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.10915	12,941.88690	2,705.355	17.20	0.3805	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.10915	15,251.35560	5,015.774	17.20	0.6154	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.10915	12,997.35560	2,747.774	17.20	0.3846	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.10915	15,340.53080	5,131.356	17.20	0.6236	0.00	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.10915	12,886.53080	2,663.356	17.20	0.3764	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call		0.10915	1,434.00000	1,439.000		1.0000	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put		0.10915	0.00000	0.000		0.0000	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call		0.10915	1,334.00000	1,339.000		1.0000	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put		0.10915	0.00000	0.000		0.0000	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call		0.10915	1,234.00000	1,239.000		1.0000	0.00	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put		0.10915	0.00000	0.000		0.0000	0.00	0.00	0	0
Total R / ¥EN Option												47,793.48	1,200	1,200
Total R / ¥EN												47,793.48	1,200	1,200
RAIN	On 19/03/2018	Foreign Exchange Future				22,168.78000		22,258.49000			0.0000	0.00	0	0
Total RAIN Future												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 RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.16010		9.18410			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.29930		9.32380			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.43550		9.45970			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.21210		10.22750			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			23.76220	21.021	15.86	0.0855	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			799.66220	820.921	15.86	0.9145	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			23.07050	20.401	15.88	0.0833	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			808.97050	830.301	15.88	0.9167	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			24.47460	21.658	15.83	0.0878	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			790.37460	811.558	15.83	0.9122	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			107.17810	99.514	15.29	0.2074	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			883.37810	900.214	15.29	0.7926	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			105.71160	98.129	15.31	0.2049	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			891.91160	908.829	15.31	0.7951	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			108.66610	100.920	15.26	0.2100	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			874.86610	891.620	15.26	0.7900	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			540.30000	564.500		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			550.30000	574.500		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
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			530.30000	554.500		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			770.16420	758.175	13.55	0.5862	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			532.66420	536.075	13.55	0.4138	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			765.53780	753.596	13.57	0.5837	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			538.03780	541.496	13.57	0.4163	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			760.94260	749.044	13.58	0.5812	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			543.44260	546.943	13.58	0.4188	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			3.14730		3.15610			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.10370		3.11200			0.0000	1,862,220.00	600	1,600
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05870		3.06680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.04490		3.03010			0.0000	0.00	0	0
Total TRY / R Future												1,862,220.00	600	2,033
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.90600	1.684	14.97	0.0255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			365.80600	374.384	14.97	0.9745	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.78790	1.579	15.14	0.0238	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			375.68790	384.279	15.14	0.9762	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			2.03450	1.799	14.81	0.0273	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			355.93450	364.499	14.81	0.9727	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.93760	4.499	14.69	0.0403	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			552.93760	560.799	14.69	0.9597	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.62010	4.215	14.71	0.0380	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			562.62010	570.515	14.71	0.9620	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			5.27520	4.802	14.67	0.0427	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			543.27520	551.102	14.67	0.9573	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			293.20000	301.300		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			303.20000	311.300		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			283.20000	291.300		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			64.06060	68.158	15.48	0.2305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			573.96060	563.258	15.48	0.7695	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			66.85580	71.093	15.42	0.2389	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			556.75580	546.193	15.42	0.7611	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			65.44190	69.608	15.45	0.2347	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			565.34190	554.708	15.45	0.7653	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												1,862,220.00	600	2,033
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21040		1.21480			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19300		1.19740			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17360		1.17760			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												2 419 885 411.30	200,298	1,845,885
Total Options												149 010 622.25	128,450	4,240,316
Grand Total:												2,568,896,033.55	328,748	6,086,201