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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/02/2018 Foreign Exchange Future			11.89000		11.85840			0.0000	35,836,460.00	3,014	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.89550		11.85840			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.89190		11.86390			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.89560		11.86760			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.89740		11.86950			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.90290		11.87480			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.90470		11.87660			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			11.90650		11.87840			0.0000	0.00	0	0
\$ / R On 15/02/2018 Foreign Exchange Future			11.90830		11.88010			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.91010		11.88190			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.93170		11.90310			0.0000	0.00	0	5,686
\$ / R On 01/03/2018 Foreign Exchange Future			11.93340		11.90490			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.93520		11.90670			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.95840		11.92960			0.0000	179,376.00	15	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			11.96550		11.93670			0.0000	989,331,471.00	82,682	766,696
\$ / R On 22/03/2018 Foreign Exchange Future			11.97080		11.94200			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.98330		11.95440			0.0000	1,186,346.70	99	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.02840		11.99940			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.03010		12.00110			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.03870		12.00980			0.0000	0.00	0	117
\$ / R On 09/05/2018 Foreign Exchange Future			12.05410		12.02510			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			12.05750		12.02840			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.06250		12.03350			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.06420		12.03520			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.06930		12.04030			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.09130		12.06230			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.12190		12.09270			0.0000	26,231,791.60	2,164	181,123
\$ / R	On	29/06/2018	Foreign Exchange Future			12.14050		12.11140			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.14560		12.11640			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.15240		12.12320			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.17610		12.14690			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.18290		12.15370			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.18460		12.15540			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.19470		12.16550			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.20650		12.17710			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.21640		12.18690			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.24580		12.21630			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.27370		12.24420			0.0000	0.00	0	6,555
\$ / R	On	28/09/2018	Foreign Exchange Future			12.29170		12.26220			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.33590		12.30630			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.34250		12.31290			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.34580		12.31620			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.35400		12.32430			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.36670		12.33730			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.39390		12.36490			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.41150		12.38280			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.41630		12.38770			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.44350		12.41530			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.51460		12.48730			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.57070		12.54300			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72030		12.69160			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.02970		12.99870			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.37470		13.34680			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.46570		13.43890			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.56060		13.53500			0.0000	0.00	0	0
Total \$ / R Future												1,052,765,445.30	87,974	1,072,413
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,931.60000	3,900.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.00000	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			4,021.60000	3,990.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.00000	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,661.60000	3,630.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.00000	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			0.02910	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			711.62910	680.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,361.60000	3,330.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.00000	0.000	16.29	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	01/02/2018	Foreign Exchange Option	13.04	Call			0.01460	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,181.61460	1,150.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,291.61180	1,260.000	16.29	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.01180	0.000	16.29	0.0000	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			572.43630	534.568	28.00	0.9986	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			0.83630	0.068	28.00	0.0014	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,936.11920	1,908.117	34.87	0.9999	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.01920	0.017	34.87	0.0001	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.05210	0.023	25.54	0.0003	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,336.15210	1,308.123	25.54	0.9997	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.02590	0.022	30.73	0.0002	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,992.42590	1,964.422	30.73	0.9998	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,182.60070	3,154.559	52.53	0.9993	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.20070	0.159	52.53	0.0007	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,292.62970	1,264.497	23.31	0.9991	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.22970	0.097	23.31	0.0009	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			547.25570	519.033	17.28	0.9491	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			6.75570	6.433	17.28	0.0509	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			224.60700	197.740	14.73	0.7169	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			44.10700	45.140	14.73	0.2831	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			175.32220	190.575	14.33	0.7251	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			55.82220	43.175	14.33	0.2749	21,933.05	508	30,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			2,025.23270	1,997.143	25.99	0.9997	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.03270	0.043	25.99	0.0003	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.05520	0.069	25.12	0.0005	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,875.25520	1,847.169	25.12	0.9995	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,323.41660	2,295.320	26.62	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01660	0.020	26.62	0.0001	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			156.66850	132.327	13.40	0.5261	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			105.06850	108.827	13.40	0.4739	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			137.52320	144.294	13.37	0.5666	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			119.12320	97.794	13.37	0.4334	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			144.86660	121.155	13.32	0.4997	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			113.26660	117.655	13.32	0.5003	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			251.20660	267.536	13.78	0.7738	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			52.80660	41.036	13.78	0.2262	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			274.51400	246.672	14.07	0.7236	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			52.91400	53.171	14.07	0.2764	0.00	0	100
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,299.92030	2,271.720	24.44	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.02030	0.020	24.44	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,318.12930	2,289.921	23.82	0.9999	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.02930	0.021	23.82	0.0001	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			212.19530	223.084	14.34	0.5691	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			169.09530	151.384	14.34	0.4309	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			225.32870	204.437	14.66	0.5158	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			168.42870	176.137	14.66	0.4842	0.00	0	340

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			334.15380	350.850	13.69	0.7455	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			81.05380	69.150	13.69	0.2545	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,277.49900	2,248.890	22.60	0.9973	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.59900	0.590	22.60	0.0027	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,898.27740	1,869.602	21.06	0.9940	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			1.37740	1.302	21.06	0.0060	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			642.06330	614.721	16.99	0.8373	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			45.16330	46.421	16.99	0.1627	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,598.33370	1,569.816	20.03	0.9859	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			3.23370	3.216	20.03	0.0141	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			4.15460	4.138	19.68	0.0179	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,499.25460	1,470.738	19.68	0.9821	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,498.02130	1,469.547	19.71	0.9801	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			4.72130	4.747	19.71	0.0199	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,401.85870	2,373.052	20.71	0.9945	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.45870	1.452	20.71	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.01880	0.019	27.74	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,563.31880	5,534.519	27.74	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.01830	0.018	27.74	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,573.31830	5,544.518	27.74	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.01930	0.019	27.74	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			203.22110	185.920	14.19	0.4138	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			437.63740	454.480	13.56	0.7480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			100.93740	88.980	13.56	0.2520	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			71.88450	62.131	13.32	0.1940	124,262.20	2,000	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			156.19870	162.067	15.36	0.3712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			419.49870	396.567	15.36	0.6288	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			0.00000	670.579	16.66	0.7814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			0.00000	86.079	16.66	0.2186	172,157.20	2,000	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			289.92110	301.420	14.19	0.5862	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			39.05500	40.083	17.85	0.1120	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.25730	0.260	27.74	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,453.55730	4,424.760	27.74	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			629.44500	603.963	16.36	0.7524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			96.14500	99.463	16.36	0.2476	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			508.58450	527.631	13.32	0.8060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			825.97840	799.121	17.10	0.8291	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,430.56070	1,402.087	18.75	0.9464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			17.26070	17.587	18.75	0.0536	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			230.40180	239.483	14.55	0.5009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			273.70180	253.983	14.55	0.4991	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,052.35500	1,024.583	17.85	0.8880	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.72410	1.728	20.72	0.0062	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,731.86810	1,703.181	19.23	0.9717	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			8.56810	8.681	19.23	0.0283	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			870.30760	843.222	17.25	0.8428	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			57.00760	58.722	17.25	0.1572	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			62.67840	64.621	17.10	0.1709	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,595.07670	1,566.462	19.01	0.9621	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			176.96270	183.731	15.10	0.4099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			370.26270	348.231	15.10	0.5901	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			142.81660	148.107	15.55	0.3453	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			456.11660	432.607	15.55	0.6547	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,485.02410	2,456.228	20.72	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			6.36510	6.434	19.43	0.0215	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			18.45540	18.814	18.71	0.0569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,401.75540	1,373.314	18.71	0.9431	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			24.07480	24.594	18.52	0.0721	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,287.37480	1,259.094	18.52	0.9279	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			11.77670	11.962	19.01	0.0379	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			3.75190	3.777	19.78	0.0132	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			7.47130	7.561	19.32	0.0250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,790.77130	1,762.061	19.32	0.9750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			23.55020	24.054	18.54	0.0707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,296.85020	1,268.554	18.54	0.9293	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,859.66510	1,830.934	19.43	0.9785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.65790	1.667	21.84	0.0057	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,771.12080	1,742.418	19.29	0.9740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			7.82080	7.918	19.29	0.0260	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,604.97730	2,576.185	21.47	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.67730	1.684	21.47	0.0059	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,087.05190	2,058.277	19.78	0.9868	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,908.97550	1,880.231	19.50	0.9806	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			4.40780	4.442	19.67	0.0153	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,017.70780	1,988.942	19.67	0.9847	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,186.28020	2,157.495	19.93	0.9894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			2.98020	2.995	19.93	0.0106	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,664.95790	2,636.167	21.84	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			933.22500	905.862	17.46	0.8603	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			4.61540	4.653	19.64	0.0160	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,997.91540	1,969.153	19.64	0.9840	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,315.50930	2,286.715	20.13	0.9920	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			2.20930	2.215	20.13	0.0080	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			5.67550	5.731	19.50	0.0194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			3.34400	3.363	19.86	0.0118	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,634.96730	2,606.175	21.65	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.66730	1.675	21.65	0.0058	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			5.05990	5.105	19.58	0.0174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,958.35990	1,929.605	19.58	0.9826	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			49.92500	51.362	17.46	0.1397	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,854.91120	2,826.125	23.02	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.63560	1.647	22.34	0.0056	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	14.68	Put			2,744.93560	2,716.147	22.34	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			4.11380	4.144	19.72	0.0143	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,047.41380	2,018.644	19.72	0.9857	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,136.64400	2,107.863	19.86	0.9882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,226.01790	2,197.229	19.99	0.9903	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,754.48370	3,725.706	27.74	0.9966	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.18370	1.206	27.74	0.0034	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			2.36720	2.375	20.09	0.0085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,285.66720	2,256.875	20.09	0.9915	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.61120	1.625	23.02	0.0054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,554.99550	2,526.201	21.16	0.9940	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,584.98430	2,556.191	21.34	0.9941	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.68430	1.691	21.34	0.0059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,634.82130	3,606.052	27.74	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.52130	1.552	27.74	0.0043	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			2.71790	2.729	19.99	0.0097	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			7.13730	7.221	19.35	0.0239	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,814.91930	2,786.132	22.77	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.61930	1.632	22.77	0.0054	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,505.01560	2,476.220	20.85	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.71560	1.720	20.85	0.0062	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.69550	1.701	21.16	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.59310	1.609	23.70	0.0052	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			3.50150	3.523	19.83	0.0123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,116.80150	2,088.023	19.83	0.9877	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			2.47870	2.488	20.06	0.0089	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,265.77870	2,236.988	20.06	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,810.43730	1,781.721	19.35	0.9761	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.58680	1.604	24.01	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			39.79770	40.853	17.82	0.1139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,043.09770	1,015.353	17.82	0.8861	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.69170	1.698	21.22	0.0060	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,564.99170	2,536.198	21.22	0.9940	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,964.89310	2,936.110	23.70	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,306.33650	1,278.026	18.55	0.9307	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			80.19310	82.856	16.72	0.2116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			713.49310	687.356	16.72	0.7884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			117.19100	121.389	15.95	0.2931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			540.49100	515.889	15.95	0.7069	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,014.88680	2,986.104	24.01	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.58150	1.600	24.32	0.0050	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,515.01140	2,486.216	20.91	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.71140	1.716	20.91	0.0061	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,830.11790	1,801.395	19.38	0.9771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			6.81790	6.895	19.38	0.0229	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			23.03650	23.526	18.55	0.0693	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	15.26	Call			1.57020	1.595	25.94	0.0047	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,067.22880	2,038.456	19.75	0.9863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3.92880	3.956	19.75	0.0137	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			9.82240	9.963	19.14	0.0321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,673.12240	1,644.463	19.14	0.9679	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,064.88150	3,036.100	24.32	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.42970	0.436	27.74	0.0013	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			109.04960	112.904	16.10	0.2758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			572.34960	547.404	16.10	0.7242	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,924.89900	2,896.114	23.46	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.59900	1.614	23.46	0.0052	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,324.87020	3,296.095	25.94	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,978.13250	1,949.374	19.61	0.9833	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			2.59560	2.606	20.03	0.0093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,245.89560	2,217.106	20.03	0.9907	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,575.62130	1,547.020	18.98	0.9605	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			12.32130	12.520	18.98	0.0395	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,223.72970	4,194.936	27.74	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.60990	0.620	27.74	0.0019	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,564.87980	3,536.110	27.43	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.57980	1.611	27.43	0.0045	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			15.43270	15.710	18.83	0.0484	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,478.73270	1,450.210	18.83	0.9516	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			4.83250	4.874	19.61	0.0167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,164.48310	1,136.432	18.21	0.9088	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			91.10020	94.212	16.47	0.2363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			654.40020	628.712	16.47	0.7637	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			222.51470	231.256	14.62	0.4882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			285.81470	265.756	14.62	0.5118	254,328.20	957	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,063.90990	4,035.120	27.74	0.9981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.59170	1.608	23.77	0.0052	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,174.87360	3,146.095	25.01	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.57360	1.595	25.01	0.0049	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			21.55910	22.006	18.60	0.0654	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,334.85910	1,306.506	18.60	0.9346	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			31.18310	31.932	18.21	0.0912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			19.29530	19.678	18.68	0.0592	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			35.55030	36.453	18.00	0.1028	34,885.04	957	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,098.85030	1,070.953	18.00	0.8972	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,814.34290	3,785.562	27.74	0.9969	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.04290	1.062	27.74	0.0031	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,974.89170	2,946.108	23.77	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,553.31930	5,524.519	27.74	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,524.87700	3,496.107	27.18	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.57700	1.607	27.18	0.0046	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			16.14060	16.436	18.80	0.0504	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			1,459.44060	1,430.936	18.80	0.9496	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,382.59530	1,354.178	18.68	0.9408	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			291.24090	271.271	14.64	0.5074	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			233.24090	242.071	14.64	0.4926	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,648.28460	2,619.295	20.68	0.9917	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.68460	2.595	20.68	0.0083	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,305.98870	2,277.279	19.72	0.9638	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			15.38870	15.679	19.72	0.0362	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,004.56290	2,975.935	20.79	0.9852	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			5.66290	6.035	20.79	0.0148	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,810.45480	3,781.706	21.67	0.9952	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.55480	1.806	21.67	0.0048	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,825.82030	1,798.434	18.87	0.9232	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			35.62030	37.134	18.87	0.0768	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,652.45920	3,623.865	21.14	0.9935	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.25920	2.565	21.14	0.0065	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,224.74450	3,196.246	20.76	0.9880	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			4.54450	4.946	20.76	0.0120	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			394.24320	376.738	14.61	0.5139	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			304.04320	315.438	14.61	0.4861	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			497.10250	514.968	13.65	0.6770	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			187.30250	176.268	13.65	0.3230	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			40.94420	42.906	18.90	0.0832	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,875.84420	1,848.806	18.90	0.9168	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,607.87040	3,579.065	20.40	0.9922	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			2.97040	3.165	20.40	0.0078	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			870.47560	847.476	16.41	0.7298	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			155.57560	161.576	16.41	0.2702	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,394.72350	2,366.923	19.94	0.9513	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			23.12350	24.423	19.94	0.0487	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			162.75780	168.978	16.36	0.2750	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			879.25780	856.478	16.36	0.7250	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,729.06520	3,700.243	20.06	0.9932	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.56520	2.743	20.06	0.0068	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,488.09790	2,460.313	19.95	0.9547	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			21.59790	22.813	19.95	0.0453	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,293.12060	2,265.623	19.66	0.9424	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			28.32060	29.823	19.66	0.0576	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			351.69150	336.493	14.31	0.4549	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			391.99150	405.793	14.31	0.5451	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,803.46020	1,777.406	18.50	0.8847	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			65.76020	68.706	18.50	0.1153	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,830.44680	3,802.070	19.37	0.9921	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			2.74680	3.370	19.37	0.0079	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,374.09360	3,346.296	19.48	0.9837	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			6.39360	7.596	19.48	0.0163	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			172.10410	178.569	16.76	0.2523	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,129.40410	1,106.669	16.76	0.7477	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,289.47060	4,260.866	19.21	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			2.17060	2.766	19.21	0.0062	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			180.30390	187.016	16.64	0.2627	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,087.60390	1,065.116	16.64	0.7373	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,035.08340	3,007.933	19.37	0.9639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			17.78340	19.833	19.37	0.0361	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			98.32070	102.499	17.96	0.1546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,645.62070	1,620.599	17.96	0.8454	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,064.25170	3,037.075	19.36	0.9652	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			16.95170	18.975	19.36	0.0348	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			289.26630	299.195	15.43	0.3906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			696.56630	677.295	15.43	0.6094	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,136.00260	1,163.238	12.36	0.9066	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			43.30260	41.338	12.36	0.0934	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			92.81540	96.813	18.07	0.1469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,700.11540	1,674.913	18.07	0.8531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			467.47220	482.492	14.21	0.5634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			374.77220	360.592	14.21	0.4366	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			187.17750	194.094	16.54	0.2713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,054.47750	1,032.194	16.54	0.7287	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			746.86730	768.785	13.15	0.7561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			154.16730	146.885	13.15	0.2439	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			228.29830	236.407	16.05	0.3211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			885.59830	864.507	16.05	0.6789	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,416.63830	3,389.084	19.27	0.9785	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			9.33830	10.984	19.27	0.0215	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,650.11830	2,623.210	19.47	0.9409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			32.81830	35.110	19.47	0.0591	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			136.90720	142.292	17.35	0.2062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,344.20720	1,320.392	17.35	0.7938	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,745.58290	2,718.641	19.45	0.9475	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			28.28290	30.541	19.45	0.0525	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			154.06950	159.989	17.04	0.2290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,231.36950	1,208.089	17.04	0.7710	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			318.20050	328.967	15.17	0.4217	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			625.50050	607.067	15.17	0.5783	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,429.01660	4,400.307	19.21	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.71660	2.207	19.21	0.0051	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,399.10550	4,370.417	19.21	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.80550	2.317	19.21	0.0053	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			147.19400	152.901	17.16	0.2199	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,274.49400	1,251.001	17.16	0.7801	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,446.16950	3,418.581	19.26	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			8.86950	10.481	19.26	0.0207	0.00	0	965

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	13.46	Call			117.05330	121.829	17.64	0.1801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,484.35330	1,459.929	17.64	0.8199	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,070.42100	4,042.023	19.21	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			3.12100	3.923	19.21	0.0086	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			114.79460	119.500	17.67	0.1771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,502.09460	1,477.600	17.67	0.8229	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,287.68400	5,258.623	19.21	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.38400	0.523	19.21	0.0013	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			69.89790	73.119	18.62	0.1140	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,977.19790	1,951.220	18.62	0.8860	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,347.81930	3,320.343	19.29	0.9763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			10.51930	12.243	19.29	0.0237	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			82.00300	85.641	18.31	0.1316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,819.30300	1,793.741	18.31	0.8684	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,319.36460	4,290.736	19.21	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			2.06460	2.636	19.21	0.0060	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			63.71180	66.714	18.80	0.1048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,071.01180	2,044.814	18.80	0.8952	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			81.23020	84.842	18.33	0.1305	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,828.53020	1,802.942	18.33	0.8695	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,908.05280	4,879.099	19.21	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.75280	0.999	19.21	0.0024	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,187.75910	5,158.721	19.21	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.45910	0.621	19.21	0.0016	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			367.32510	379.469	14.80	0.4718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			524.62510	507.569	14.80	0.5282	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			88.48300	92.338	18.17	0.1408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,745.78300	1,720.438	18.17	0.8592	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,117.82000	5,088.800	19.21	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.52000	0.700	19.21	0.0018	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			55.54750	58.254	19.07	0.0925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,212.84750	2,186.354	19.07	0.9075	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			363.82400	375.872	14.82	0.4684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			531.12400	513.972	14.82	0.5316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			76.75970	80.219	18.44	0.1240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,884.05970	1,858.319	18.44	0.8760	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,558.67720	4,529.885	19.21	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.37720	1.785	19.21	0.0042	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			83.57280	87.263	18.27	0.1338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,800.87280	1,775.363	18.27	0.8662	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,828.16540	4,799.242	19.21	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.86540	1.142	19.21	0.0028	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,479.87740	2,452.974	19.52	0.9272	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			42.57740	44.874	19.52	0.0728	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			112.58220	117.218	17.71	0.1741	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,519.88220	1,495.318	17.71	0.8259	0.00	0	114,600

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	13.80	Call			84.37010	88.089	18.26	0.1349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,791.67010	1,766.189	18.26	0.8651	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,220.37010	3,193.034	19.32	0.9718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			13.07010	14.934	19.32	0.0282	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			416.04910	429.497	14.47	0.5184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			443.34910	427.597	14.47	0.4816	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,702.95770	3,675.053	19.21	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			5.65770	6.953	19.21	0.0143	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,142.19950	3,114.946	19.34	0.9686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			14.89950	16.846	19.34	0.0314	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			14.18840	16.104	19.34	0.0301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,171.48840	3,144.204	19.34	0.9699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			350.14520	361.814	14.92	0.4547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			557.44520	539.914	14.92	0.5453	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,928.44770	2,901.389	19.40	0.9585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			21.14770	23.289	19.40	0.0415	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			455.45630	439.497	14.52	0.4889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			408.15630	421.397	14.52	0.5111	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			149.90110	155.692	17.11	0.2235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,257.20110	1,233.792	17.11	0.7765	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.21890	0.304	19.21	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,597.51890	5,568.404	19.21	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			404.26500	417.406	14.55	0.5074	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			461.56500	445.506	14.55	0.4926	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,457.30080	8,428.101	19.21	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00080	0.001	19.21	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.21490	0.299	19.21	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,607.51490	5,578.399	19.21	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.21100	0.294	19.21	0.0008	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,617.51100	5,588.394	19.21	0.9992	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,785.45150	1,760.419	18.16	0.8532	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			96.85150	100.919	18.16	0.1468	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,998.15800	3,969.046	20.39	0.9825	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			9.55800	9.546	20.39	0.0175	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,525.66740	3,496.587	20.27	0.9705	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			17.06740	17.087	20.27	0.0295	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,948.52430	1,922.897	18.40	0.8706	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			84.92430	88.497	18.40	0.1294	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,601.40710	1,577.325	17.72	0.8203	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			124.60710	129.725	17.72	0.1797	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			478.99620	493.723	14.34	0.5476	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			425.79620	411.323	14.34	0.4524	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,717.83390	1,693.234	17.95	0.8377	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			111.03390	115.634	17.95	0.1623	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,773.23810	1,749.059	17.93	0.8328	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			120.13810	125.159	17.93	0.1672	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,809.85870	3,781.902	21.02	0.9629	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			23.55870	24.802	21.02	0.0371	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,126.89170	2,101.653	18.51	0.8714	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			90.59170	94.553	18.51	0.1286	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,595.23820	3,566.986	20.83	0.9560	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			28.93820	29.886	20.83	0.0440	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			73.83500	77.155	18.94	0.1068	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,370.13500	2,344.255	18.94	0.8932	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,219.31910	2,193.833	18.67	0.8794	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			84.71910	88.433	18.67	0.1206	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,767.00250	1,743.263	17.81	0.8228	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			132.50250	137.963	17.81	0.1772	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,172.72550	4,144.599	21.09	0.9709	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			18.22550	19.299	21.09	0.0291	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,685.41790	3,657.494	21.04	0.9543	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			30.91790	32.194	21.04	0.0457	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			24.22360	26.009	21.16	0.0372	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			592.46690	576.262	14.79	0.5138	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			449.56690	462.762	14.79	0.4862	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			134.51550	139.925	17.86	0.1762	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,817.41550	1,793.425	17.86	0.8238	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,027.12360	3,999.509	21.16	0.9628	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,513.41240	2,487.741	19.01	0.8906	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			80.31240	84.141	19.01	0.1094	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,754.27360	1,732.116	17.64	0.7949	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			170.57360	177.916	17.64	0.2051	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,379.22130	4,352.025	21.32	0.9628	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			25.52130	27.825	21.32	0.0372	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,875.05330	3,848.902	21.32	0.9438	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			41.35330	44.702	21.32	0.0562	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			365.99970	377.445	15.76	0.3798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			971.79970	953.745	15.76	0.6202	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,325.99040	1,353.041	12.60	0.8749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			81.79040	79.341	12.60	0.1251	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,978.28100	2,953.584	19.72	0.8978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			82.48100	87.284	19.72	0.1022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			467.77880	481.293	15.05	0.4625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			723.57880	707.593	15.05	0.5375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,943.44290	3,917.594	21.28	0.9387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			47.64290	51.294	21.28	0.0613	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,780.90720	3,755.482	21.28	0.9307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			55.10720	59.182	21.28	0.0693	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,847.71190	3,822.107	21.28	0.9341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			51.91190	55.807	21.28	0.0659	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			339.27940	350.221	15.98	0.3566	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,055.07940	1,036.521	15.98	0.6434	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,618.74430	1,597.555	17.31	0.7607	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			212.94430	221.255	17.31	0.2393	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			201.27550	209.295	17.42	0.2280	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,687.07550	1,665.595	17.42	0.7720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			432.80660	445.632	15.27	0.4350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			798.60660	781.932	15.27	0.5650	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			259.39990	268.765	16.80	0.2835	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,375.19990	1,355.065	16.80	0.7165	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,885.96360	3,860.260	21.28	0.9360	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			50.16360	53.960	21.28	0.0640	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			420.79700	433.380	15.36	0.4254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			826.59700	809.680	15.36	0.5746	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			278.92900	288.692	16.57	0.3019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,284.72900	1,264.992	16.57	0.6981	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,087.64490	4,061.452	21.28	0.9451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			41.84490	45.152	21.28	0.0549	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,797.67840	4,770.174	21.28	0.9686	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			21.87840	23.874	21.28	0.0314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			95.24770	100.331	19.20	0.1172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,721.04770	2,696.631	19.20	0.8828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			96.29760	101.402	19.16	0.1185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,702.09760	2,677.702	19.16	0.8815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			797.06180	817.170	13.56	0.6774	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			302.86180	293.470	13.56	0.3226	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			95.76980	100.865	19.18	0.1178	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,711.56980	2,687.165	19.18	0.8822	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,743.66980	1,722.677	17.49	0.7725	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			205.86980	214.377	17.49	0.2275	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,568.98210	4,542.148	21.27	0.9581	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			31.18210	33.848	21.27	0.0419	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,037.48530	4,011.796	21.27	0.9377	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			49.68530	53.496	21.27	0.0623	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,340.24450	2,318.427	18.32	0.8292	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			156.54450	164.327	18.32	0.1708	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,866.07590	2,842.389	19.21	0.8691	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			118.97590	124.889	19.21	0.1309	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,731.06890	1,712.246	17.32	0.7485	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			247.26890	258.046	17.32	0.2515	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,741.48140	4,715.452	21.10	0.9527	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			37.68140	41.252	21.10	0.0473	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,211.62100	4,186.935	21.10	0.9321	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			57.82100	62.735	21.10	0.0679	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			244.03520	254.755	17.37	0.2468	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,779.73520	1,760.755	17.37	0.7532	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,532.23480	4,506.749	21.06	0.9437	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			46.53480	50.749	21.06	0.0563	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			391.94850	381.696	13.79	0.3550	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			816.24850	835.696	13.79	0.6450	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,665.91880	2,644.346	18.74	0.8476	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			143.21880	151.046	18.74	0.1524	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,720.93520	1,703.755	17.18	0.7289	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			285.83520	297.655	17.18	0.2711	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,985.76220	4,960.092	20.89	0.9518	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			40.66220	43.992	20.89	0.0482	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,398.53740	4,374.186	20.89	0.9298	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			63.43740	68.086	20.89	0.0702	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,594.54170	1,577.770	16.91	0.7016	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			327.34170	339.270	16.91	0.2984	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,426.69580	3,405.816	20.05	0.8789	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			119.49580	127.316	20.05	0.1211	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			154.82900	163.397	18.91	0.1547	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,847.12900	2,827.097	18.91	0.8453	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			482.57730	496.891	15.67	0.4125	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,054.87730	1,040.591	15.67	0.5875	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,673.62060	3,652.778	20.53	0.8880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			111.32060	119.079	20.53	0.1120	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,670.28630	2,650.477	18.57	0.8328	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			167.98630	176.777	18.57	0.1672	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			154.18760	162.745	18.93	0.1541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,856.48760	2,836.445	18.93	0.8459	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			155.47710	164.055	18.90	0.1553	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,837.77710	2,817.755	18.90	0.8447	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,900.15550	4,875.879	20.80	0.9451	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			47.85550	52.179	20.80	0.0549	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,710.12340	1,694.640	17.03	0.7105	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			325.42340	338.139	17.03	0.2895	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,207.81420	5,184.670	20.76	0.9498	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			43.11420	48.170	20.76	0.0502	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,582.23620	4,561.017	20.76	0.9269	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			67.53620	74.517	20.76	0.0731	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,822.85210	2,805.505	18.64	0.8150	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			210.15210	220.105	18.64	0.1850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			391.49710	404.186	17.27	0.3028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,898.49710	1,883.486	17.27	0.6972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			231.65520	241.992	19.05	0.1898	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,008.65520	2,991.292	19.05	0.8102	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			230.92100	241.245	19.07	0.1892	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,017.92100	3,000.545	19.07	0.8108	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			232.39340	242.740	19.04	0.1904	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,999.39340	2,982.040	19.04	0.8096	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			465.34590	478.941	17.67	0.3141	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,133.74590	2,118.641	17.67	0.6859	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	14.37	Call			463.58610	477.161	17.68	0.3131	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,141.98610	2,126.861	17.68	0.6869	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			461.82960	475.383	17.70	0.3121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,150.22960	2,135.083	17.70	0.6879	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			489.33560	501.073	19.17	0.2722	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,290.63560	3,271.373	19.17	0.7278	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,133.19230	7,108.966	21.09	0.9107	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			131.89230	138.666	21.09	0.0893	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			488.41710	500.134	19.18	0.2717	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,299.71710	3,280.434	19.18	0.7283	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			487.50270	499.198	19.20	0.2711	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,308.80270	3,289.498	19.20	0.7289	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			827.66100	846.183	18.23	0.3776	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,660.86100	2,651.483	18.23	0.6224	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			831.61980	850.188	18.21	0.3791	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,644.81980	2,635.488	18.21	0.6209	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			829.64090	848.182	18.22	0.3783	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,652.84090	2,643.482	18.22	0.6217	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,790.26830	2,783.336	18.39	0.6221	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			859.16830	879.036	18.39	0.3779	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			936.88250	958.235	18.33	0.3947	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,741.88250	2,737.635	18.33	0.6053	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			934.81580	956.152	18.34	0.3939	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,749.81580	2,745.552	18.34	0.6061	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			932.75570	954.066	18.35	0.3932	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,757.75570	2,753.466	18.35	0.6068	0.00	0	0
Total \$ / R Option												607,565.70	6,422	2,984,300
Total \$ / R												1,053,373,011.00	94,396	4,056,713
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.96550		11.93670			0.0000	1,160,653.50	97	515
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.12190		12.09270			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.27370		12.24420			0.0000	0.00	0	48
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.41630		12.38770			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.72030		12.69160			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,160,653.50	97	635
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			747.12560	756.136	19.32	0.0250	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			179,077.12560	176,206.136	19.32	0.9750	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			730.23000	738.905	19.34	0.0244	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			180,060.23000	177,188.905	19.34	0.9756	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			764.40510	773.737	19.31	0.0255	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			178,094.40510	175,223.737	19.31	0.9745	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			7,462.60240	7,801.218	18.49	0.1209	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			191,192.60240	188,611.218	18.49	0.8791	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			7,392.94040	7,729.019	18.51	0.1199	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		192,122.94040	189,539.019	18.51	0.8801		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		7,532.99030	7,874.015	18.47	0.1219		0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		190,262.99030	187,684.015	18.47	0.8781		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		16,567.25590	17,275.548	17.84	0.1927		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		193,147.25590	190,905.548	17.84	0.8073		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		16,453.69910	17,159.033	17.86	0.1916		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		194,033.69910	191,789.033	17.86	0.8084		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		16,681.43150	17,392.958	17.83	0.1939		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		192,261.43150	190,022.958	17.83	0.8061		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		296,907.53160	294,890.601	19.16	0.8530		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		14,797.16650	15,642.302	19.12	0.1481		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		295,027.16650	293,012.302	19.12	0.8519		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		14,737.03350	15,581.130	19.14	0.1475		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		295,967.03350	293,951.130	19.14	0.8525		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		14,677.53160	15,520.601	19.16	0.1470		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		46,358.60770	47,716.068	17.68	0.3131		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		214,198.60770	212,686.068	17.68	0.6869		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		46,182.95820	47,538.339	17.70	0.3121		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		215,022.95820	213,508.339	17.70	0.6879		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		46,534.58570	47,894.126	17.67	0.3141		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		213,374.58570	211,864.126	17.67	0.6859		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,160,653.50	97	635
£ / R	On	01/03/2018	Foreign Exchange Future			16.96560	16.89470		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			17.01110	16.93970		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			17.02420	16.95270		0.0000		65,219,710.20	3,831	195,068	
£ / R	On	30/04/2018	Foreign Exchange Future			17.15800	17.08520		0.0000		102,948.00	6	6	
£ / R	On	18/06/2018	Foreign Exchange Future			17.30960	17.23590		0.0000		0.00	0	8,457	
£ / R	On	17/09/2018	Foreign Exchange Future			17.59220	17.51700		0.0000		0.00	0	4,914	
£ / R	On	14/12/2018	Foreign Exchange Future			17.86320	17.78960		0.0000		0.00	0	895	
£ / R	On	18/03/2019	Foreign Exchange Future			18.16120	18.08810		0.0000		0.00	0	948	
£ / R	On	14/06/2019	Foreign Exchange Future			18.44650	18.37170		0.0000		0.00	0	0	
Total £ / R Future												65,322,658.20	3,837	210,343
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,340.54030	2,269.895	20.82	0.9840		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		5.24030	5.495	20.82	0.0160		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,132.31910	2,062.516	19.92	0.9496		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		22.01910	23.616	19.92	0.0504		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		286.42480	308.783	16.46	0.4339		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		553.72480	504.583	16.46	0.5661		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		283.05280	305.162	16.48	0.4301		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		560.35280	510.962	16.48	0.5699		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		289.83200	312.441	16.44	0.4377		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		547.13200	498.241	16.44	0.5623		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	17.00	Call			369.95060	398.233	16.02	0.5213	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			417.25060	374.033	16.02	0.4787	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,194.15140	3,122.946	21.62	0.9843	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			6.85140	7.146	21.62	0.0157	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,075.87150	2,006.533	19.62	0.9385	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			28.57150	30.733	19.62	0.0615	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			620.45200	576.954	16.04	0.5055	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			475.65200	504.954	16.04	0.4945	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			435.16210	458.790	16.64	0.3905	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,099.26210	1,049.190	16.64	0.6095	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			432.28820	455.781	16.65	0.3885	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,106.38820	1,056.181	16.65	0.6115	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			438.05430	461.819	16.63	0.3925	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,092.15430	1,042.219	16.63	0.6075	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			566.00980	595.638	16.15	0.4756	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			830.10980	786.038	16.15	0.5244	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,245.04630	3,177.078	19.49	0.9059	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			80.94630	86.678	19.49	0.0941	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			608.90320	636.933	16.52	0.4129	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,351.90320	1,304.733	16.52	0.5871	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			614.97020	643.209	16.50	0.4160	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,337.97020	1,291.009	16.50	0.5840	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			611.92670	640.067	16.51	0.4145	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,344.92670	1,297.867	16.51	0.5855	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			914.90750	950.897	16.10	0.4919	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,245.30750	1,207.697	16.10	0.5081	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			911.18720	947.084	16.11	0.4904	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,251.58720	1,213.884	16.11	0.5096	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			918.63550	954.719	16.10	0.4933	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,239.03550	1,201.519	16.10	0.5067	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,114.18900	1,152.890	15.86	0.5155	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,326.08900	1,291.690	15.86	0.4845	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,110.30220	1,148.918	15.87	0.5142	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,332.20220	1,297.718	15.87	0.4858	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,118.08870	1,156.876	15.85	0.5167	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,319.98870	1,285.676	15.85	0.4833	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,220.04070	1,259.756	15.70	0.5139	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,488.34070	1,453.256	15.70	0.4861	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,227.71440	1,267.576	15.68	0.5161	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,476.01440	1,441.076	15.68	0.4839	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,223.87180	1,263.656	15.69	0.5150	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,482.17180	1,447.156	15.69	0.4850	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												65,322,658.20	3,837	213,843

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 Future			0.10957		0.10989			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11165		0.11197			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11375		0.11408			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12334		0.12369			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			41.15630	35.319	19.53	0.1009	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,051.95630	1,078.119	19.53	0.8991	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			6.18180	5.182	22.30	0.0170	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,016.98180	2,047.982	22.30	0.9830	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			250.14050	230.293	16.15	0.4843	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			260.94050	273.093	16.15	0.5157	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			86.55110	81.307	20.40	0.1240	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,889.75110	1,916.707	20.40	0.8760	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			27.36890	21.710	20.41	0.0403	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,830.56890	2,857.110	20.41	0.9597	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			220.79890	209.944	18.58	0.2819	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,023.99890	1,045.344	18.58	0.7181	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			220.45140	213.423	20.02	0.2222	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,812.85140	1,838.323	20.02	0.7778	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			135.55910	130.490	22.32	0.1381	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,727.95910	2,755.390	22.32	0.8619	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			420.02620	408.580	18.35	0.3835	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,012.42620	1,033.480	18.35	0.6165	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			886.65800	873.759	19.99	0.4568	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,517.55800	1,539.559	19.99	0.5432	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			703.31330	693.123	22.38	0.3617	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,334.21330	2,358.923	22.38	0.6383	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,248.81810	1,231.356	18.66	0.5929	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			879.71810	897.156	18.66	0.4071	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	15/02/2018	Foreign Exchange Future			14.82850		14.81000			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.86940		14.85070			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.91800		14.89930			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.93120		14.91240			0.0000	204,512,646.40	13,697	112,620
€ / R	On	29/03/2018	Foreign Exchange Future			14.96410		14.94500			0.0000	44,892.30	3	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.22200		15.20230			0.0000	4,871,040.00	320	13,400
€ / R	On	17/09/2018	Foreign Exchange Future			15.51830		15.49770			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			15.80880		15.78980			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.10600		16.08580			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.40860		16.39190			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 € / R Future												209,428,578.70	14,020	165,692
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put		1,263.08250	1,244.437	18.83	0.9847	0.00	0	0	
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call		3.08250	2.937	18.83	0.0153	0.00	0	0	
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put		1,567.71400	1,548.580	18.71	0.9720	0.00	0	1,647	
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call		8.41400	7.980	18.71	0.0280	0.00	0	0	
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put		2,119.85160	2,100.851	19.34	0.9755	0.00	0	0	
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call		9.15160	8.851	19.34	0.0245	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,915.98200	1,934.170	16.89	0.9904	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.58200	2.970	16.89	0.0096	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		29.77500	28.155	13.43	0.0847	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		942.17500	959.355	13.43	0.9153	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		2,098.81070	2,079.424	18.85	0.9717	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		11.21070	10.624	18.85	0.0283	0.00	0	620	
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		26.90140	26.028	17.16	0.0668	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,504.50140	1,484.828	17.16	0.9332	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		246.47330	250.012	14.40	0.4485	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		384.07330	368.812	14.40	0.5515	0.00	0	5,648	
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		228.99400	232.143	14.54	0.4239	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		416.59400	400.943	14.54	0.5761	0.00	0	14,172	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		320.16510	326.115	13.96	0.5429	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		277.76510	264.915	13.96	0.4571	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		329.69320	335.821	13.92	0.5537	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		267.29320	254.620	13.92	0.4463	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,610.34860	1,590.324	17.38	0.9439	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		22.74860	21.524	17.38	0.0561	0.00	0	643	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		324.90290	330.939	13.94	0.5483	0.00	0	0	
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		272.50290	259.739	13.94	0.4517	0.00	0	0	
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,278.43940	2,259.049	18.81	0.9686	0.00	0	0	
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		13.43940	13.149	18.81	0.0314	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		14.28540	13.408	13.64	0.0268	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		397.87550	402.826	14.13	0.4342	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		695.57550	680.826	14.13	0.5658	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		394.65000	399.555	14.15	0.4314	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		702.35000	687.555	14.15	0.5686	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		3.03880	3.095	21.72	0.0050	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		401.13130	406.128	14.11	0.4370	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		688.83130	674.128	14.11	0.5630	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,257.14620	1,273.403	11.56	0.8863	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		64.84620	61.403	11.56	0.1137	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,216.58540	2,235.408	13.64	0.9732	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		32.12300	31.990	18.83	0.0461	0.00	0	7,000	
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,067.14690	1,081.271	12.00	0.8249	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		114.84690	109.271	12.00	0.1751	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		265.38600	268.390	15.10	0.3111	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,063.08600	1,046.390	15.10	0.6889	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	21.63	Put			6,430.73880	6,411.095	21.72	0.9950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			9.60670	9.780	21.72	0.0143	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,290.62420	1,307.188	11.48	0.8953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			58.32420	55.188	11.48	0.1047	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			186.04500	187.846	15.88	0.2289	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,423.74500	1,405.846	15.88	0.7711	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,439.82300	3,419.990	18.83	0.9539	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,482.82960	1,500.794	11.07	0.9374	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			30.52960	28.793	11.07	0.0626	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			487.65630	493.935	13.64	0.5079	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			535.35630	521.935	13.64	0.4921	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,357.30670	5,337.780	21.72	0.9857	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			258.13660	262.915	16.14	0.2399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,880.43660	1,864.615	16.14	0.7601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			261.20990	266.021	16.11	0.2424	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,863.50990	1,847.721	16.11	0.7576	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			494.25600	501.089	14.42	0.4164	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			996.55600	982.789	14.42	0.5836	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,148.02770	6,128.849	19.76	0.9797	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			15.72770	17.149	19.76	0.0203	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			540.87250	548.089	14.19	0.4473	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			893.17250	879.789	14.19	0.5527	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,129.83280	4,112.691	19.08	0.9277	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			67.53280	70.991	19.08	0.0723	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,399.57550	1,414.618	12.14	0.8255	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			151.87550	146.318	12.14	0.1745	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			259.66820	264.465	16.12	0.2412	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,871.96820	1,856.165	16.12	0.7588	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			295.64970	303.953	16.48	0.2316	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,405.84970	2,395.153	16.48	0.7684	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			298.31210	306.620	16.45	0.2334	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,388.51210	2,377.820	16.45	0.7666	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			296.97730	305.285	16.47	0.2325	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,397.17730	2,386.485	16.47	0.7675	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			933.44010	941.550	14.07	0.5241	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			987.64010	975.550	14.07	0.4759	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			929.59740	937.700	14.08	0.5225	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			993.79740	981.700	14.08	0.4775	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			937.29950	945.416	14.06	0.5257	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			981.49950	969.416	14.06	0.4743	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,412.91850	1,401.749	14.93	0.5286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			931.61960	937.136	14.94	0.4701	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,419.71960	1,408.536	14.94	0.5299	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			938.03010	943.567	14.92	0.4727	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,406.13010	1,394.967	14.92	0.5273	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			934.81850	940.349	14.93	0.4714	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	614,066
Total € / R												209,428,578.70	14,020	779,758
AUS / R	On	28/02/2018	Foreign Exchange Future			9.55700		9.64320			0.0000	0.00	0	46
AUS / R	On	15/03/2018	Foreign Exchange Future			9.57810		9.66440			0.0000	0.00	0	4
AUS / R	On	19/03/2018	Foreign Exchange Future			9.58370		9.67010			0.0000	2,875,110.00	300	10,998
AUS / R	On	18/06/2018	Foreign Exchange Future			9.71000		9.79740			0.0000	0.00	0	5,784
AUS / R	On	17/09/2018	Foreign Exchange Future			9.83630		9.92450			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			9.95680		10.04610			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.21280		10.30420			0.0000	0.00	0	0
Total AUS / R Future												2,875,110.00	300	28,044
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			911.93180	996.557	17.70	0.9788	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			5.13180	3.557	17.70	0.0212	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			205.73030	259.309	13.75	0.6149	0.00	0	0
AUS / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			150.13030	117.409	13.75	0.3851	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			399.60030	468.143	14.70	0.7792	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			77.62600	60.203	14.74	0.2158	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			407.52600	476.503	14.74	0.7842	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			75.60320	58.605	14.78	0.2109	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			415.50320	484.905	14.78	0.7891	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			79.70030	61.843	14.70	0.2208	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			119.47720	105.832	15.13	0.2155	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			812.07720	885.832	15.13	0.7845	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			117.82170	104.381	15.15	0.2130	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			820.42170	894.381	15.15	0.7870	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			116.18810	102.951	15.18	0.2104	0.00	0	0
AUS / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			828.78810	902.951	15.18	0.7896	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,316.84430	1,395.249	15.76	0.8219	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			120.09690	110.418	15.78	0.1765	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,325.59690	1,404.118	15.78	0.8235	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			122.60550	112.692	15.74	0.1797	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,308.10550	1,386.392	15.74	0.8203	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			121.34430	111.549	15.76	0.1781	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			150.50390	141.722	15.86	0.1880	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,574.40390	1,654.922	15.86	0.8120	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			149.25370	140.571	15.87	0.1867	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,583.15370	1,663.771	15.87	0.8133	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			148.01480	139.430	15.88	0.1854	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,591.91480	1,672.630	15.88	0.8146	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			395.06000	374.194	14.15	0.3570	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,090.86000	1,161.394	14.15	0.6430	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			392.58480	371.891	14.17	0.3551	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,098.38480	1,169.091	14.17	0.6449	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			390.13180	369.609	14.18	0.3533	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,105.93180	1,176.809	14.18	0.6467	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,875,110.00	300	28,044
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.73110		9.72520			0.0000	2,919,330.00	300	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.86850		9.86210			0.0000	3,947,400.00	400	300
Total CAD/ R Future												6,866,730.00	700	1,350
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			87.48700	86.544	15.32	0.2735	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			432.28700	425.444	15.32	0.7265	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			85.38170	84.445	15.36	0.2680	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			440.18170	433.345	15.36	0.7320	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			89.64250	88.693	15.28	0.2791	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			424.44250	417.593	15.28	0.7209	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			99.44660	100.388	16.35	0.1925	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,057.34660	1,051.888	16.35	0.8075	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			98.11340	99.048	16.37	0.1903	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,066.01340	1,060.548	16.37	0.8097	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			100.79810	101.746	16.34	0.1948	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,048.69810	1,043.246	16.34	0.8052	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												6,866,730.00	700	1,350
CHF / R	On	19/03/2018	Foreign Exchange Future			12.89820		12.85970			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.16350		13.12420			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.43260		13.39260			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.53120		14.48910			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			17.70850	20.108	16.66	0.0622	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,308.00850	1,271.908	16.66	0.9378	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			17.44990	19.667	16.68	0.0610	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,317.74990	1,281.467	16.68	0.9390	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			18.13210	20.559	16.64	0.0635	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,298.43210	1,262.359	16.64	0.9365	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			105.50750	111.113	15.99	0.1688	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,511.30750	1,477.613	15.99	0.8312	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			104.30990	109.902	16.01	0.1672	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,520.10990	1,486.402	16.01	0.8328	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			103.12520	108.707	16.02	0.1657	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,528.92520	1,495.207	16.02	0.8343	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			181.43810	186.923	16.15	0.2057	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,828.83810	1,794.323	16.15	0.7943	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			180.17640	185.615	16.17	0.2044	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,837.57640	1,803.015	16.17	0.7956	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			182.71250	188.245	16.14	0.2069	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,820.11250	1,785.645	16.14	0.7931	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,108.03330	1,082.146	14.38	0.4987	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			863.79600	879.943	14.40	0.4997	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,114.69600	1,088.743	14.40	0.5003	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			870.49300	886.759	14.37	0.5028	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,101.39300	1,075.559	14.37	0.4972	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			867.13330	883.346	14.38	0.5013	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			1.89370		1.89240			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90910		1.90770			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92460		1.92310			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97020		1.96910			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			249.76030	250.122	15.00	0.3707	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			625.76030	613.122	15.00	0.6293	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			220.98690	221.123	15.17	0.3367	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			696.98690	684.123	15.17	0.6633	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			281.80530	282.450	14.82	0.4068	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			557.80530	545.451	14.82	0.5932	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			320.47440	323.315	15.65	0.2943	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,443.47440	1,432.315	15.65	0.7057	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			299.84550	302.572	15.77	0.2786	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,522.84550	1,511.572	15.77	0.7214	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			342.52310	345.489	15.54	0.3108	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,365.52310	1,354.489	15.54	0.6892	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,390.84490	2,380.082	16.42	0.7631	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			306.95630	311.178	16.52	0.2275	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,475.95630	2,465.178	16.52	0.7725	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			292.81780	297.023	16.62	0.2184	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,561.81780	2,551.023	16.62	0.7816	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			321.84490	326.082	16.42	0.2369	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,291.91520	1,302.635	14.70	0.5227	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,400.91520	1,400.635	14.70	0.4773	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,252.84230	1,263.528	14.76	0.5113	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,461.84230	1,461.528	14.76	0.4887	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,332.16570	1,342.917	14.63	0.5343	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,341.16570	1,340.917	14.63	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
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.01950		2.01670			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06050		2.05770			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10180		2.09860			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31750		2.31420			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			58.99730	62.011	17.74	0.1047	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,791.99730	1,767.011	17.74	0.8953	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			75.31030	78.387	17.42	0.1289	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,608.31030	1,583.387	17.42	0.8711	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			66.66570	69.717	17.58	0.1162	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,699.66570	1,674.717	17.58	0.8838	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			309.08910	316.705	16.62	0.2621	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,832.08910	1,811.705	16.62	0.7379	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			291.65510	299.020	16.74	0.2496	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,914.65510	1,894.020	16.74	0.7504	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			275.25020	282.375	16.85	0.2376	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,998.25020	1,977.375	16.85	0.7624	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			342.20720	353.765	17.29	0.2270	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,856.20720	2,835.765	17.29	0.7730	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			327.10420	338.508	17.35	0.2188	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,941.10420	2,920.508	17.35	0.7812	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			312.67160	323.921	17.42	0.2108	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,026.67160	3,005.921	17.42	0.7892	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			865.01080	859.020	14.58	0.3091	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,519.96820	2,547.223	14.42	0.7113	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			777.96820	772.223	14.42	0.2887	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,462.86550	2,489.997	14.50	0.7011	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			820.86550	814.997	14.50	0.2989	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,407.01080	2,434.020	14.58	0.6909	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			1.53170		1.52800			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55490		1.55110			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57700		1.57320			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70180		1.69780			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			10.51680	11.192	18.66	0.0292	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	19/03/2018	Foreign Exchange Option	1.74	Put			2,130.51680	2,094.191	18.66	0.9708	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			9.07540	9.620	18.88	0.0253	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,229.07540	2,192.620	18.88	0.9747	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			12.21280	13.044	18.43	0.0338	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,032.21280	1,996.044	18.43	0.9662	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			106.05420	111.564	17.63	0.1372	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,195.05420	2,162.564	17.63	0.8628	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			97.92760	103.168	17.76	0.1280	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,286.92760	2,254.168	17.76	0.8720	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			114.89550	120.691	17.50	0.1471	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,103.89550	2,071.691	17.50	0.8529	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,004.28620	2,971.006	17.74	0.8658	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			151.81290	158.825	17.58	0.1490	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,819.81290	2,788.825	17.58	0.8510	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			143.19690	149.634	17.66	0.1414	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,911.19690	2,879.634	17.66	0.8586	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			136.28620	141.006	17.74	0.1342	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,020.02100	1,043.735	16.32	0.4677	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,642.02100	1,625.735	16.32	0.5323	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			989.15990	1,012.549	16.42	0.4566	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,711.15990	1,694.549	16.42	0.5434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,051.98030	1,076.024	16.22	0.4790	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,573.98030	1,558.024	16.22	0.5210	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11670		0.11600			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11600		0.11550			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11530		0.11470			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11320		0.11100			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			1.56260		1.56360			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58870		1.58970			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61460		1.61550			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69320		1.69360			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			8.81110		8.83670			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.92150		8.94780			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.03280		9.05990			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	14/06/2019	Foreign Exchange Future			9.72450		9.75160			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			36.47900	32.440	16.84	0.1269	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			649.77900	671.340	16.84	0.8731	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			35.41940	31.478	16.86	0.1236	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			658.71940	680.378	16.86	0.8764	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			37.56850	33.430	16.81	0.1302	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			640.86850	662.330	16.81	0.8698	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			92.74810	88.539	16.85	0.1846	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			984.94810	1,007.039	16.85	0.8154	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			91.47750	87.234	16.86	0.1823	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			993.67750	1,015.734	16.86	0.8177	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			94.03870	89.863	16.83	0.1870	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			976.23870	998.363	16.83	0.8130	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			171.04820	166.056	16.39	0.2526	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,041.14820	1,063.256	16.39	0.7474	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			169.35170	164.416	16.41	0.2505	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,049.45170	1,071.616	16.41	0.7495	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			172.76320	167.715	16.37	0.2548	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,032.86320	1,054.915	16.37	0.7452	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			591.53690	583.230	14.80	0.4885	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			759.93690	778.730	14.80	0.5115	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			587.93470	579.710	14.81	0.4863	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			766.33470	785.210	14.81	0.5137	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			595.16200	586.772	14.78	0.4908	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			753.56200	772.272	14.78	0.5092	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			1.24840		1.24760			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25760		1.25810			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26540		1.26790			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35660		1.35600			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			524.00000	516.000		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			624.00000	616.000		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			724.00000	716.000		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			619.00000	624.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
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			719.00000	724.000		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			519.00000	524.000		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			1,021.00000	1,046.000		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			1,121.00000	1,146.000		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			921.00000	946.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			360.00000	366.000		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			260.00000	266.000		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			460.00000	466.000		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			1.42280		1.42020			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.42800		1.42530			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.43330		1.43060			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		1.24930			0.0000	0.00	0	130
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25570		1.25710			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.26440		1.26570			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		9.12640	0.10861	9.09980			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.95690	0.10861	8.93110			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.79110	0.10861	8.76610			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	0.10861	3,053.50140	3,168.536	15.94	0.6601	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10861	1,355.50140	1,204.536	15.94	0.3399	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10861	2,992.30620	3,104.992	15.94	0.6528	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10861	1,394.30620	1,240.992	15.94	0.3472	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10861	3,115.43060	3,232.820	15.94	0.6673	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10861	1,317.43060	1,168.820	15.94	0.3327	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10861	3,795.73690	3,921.631	16.41	0.5497	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.10861	3,384.73690	3,252.631	16.41	0.4503	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.10861	4,999.52430	5,151.093	16.41	0.6458	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.10861	2,388.52430	2,282.093	16.41	0.3542	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.10861	4,940.12620	5,090.534	16.41	0.6416	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.10861	2,429.12620	2,321.534	16.41	0.3584	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.10861	5,059.36500	5,212.094	16.41	0.6501	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.10861	2,348.36500	2,243.094	16.41	0.3499	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10861	5,501.44630	5,630.239	16.83	0.5916	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10861	3,840.44630	3,719.239	16.83	0.4084	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10861	5,448.57390	5,576.483	16.83	0.5882	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10861	3,887.57390	3,765.483	16.83	0.4118	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10861	5,396.04780	5,523.073	16.83	0.5848	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10861	3,935.04780	3,812.073	16.83	0.4152	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On	19/03/2018	Foreign Exchange Future			22,195.99000		22,172.65000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.12350		9.13370			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.26220		9.27310			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.39880		9.40920			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.17120		10.18280			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			14.62220	13.845	15.88	0.0633	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			840.92220	850.345	15.88	0.9367	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			14.11990	13.372	15.90	0.0614	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			850.41990	859.872	15.90	0.9386	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			15.14180	14.334	15.86	0.0653	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			831.44180	840.834	15.86	0.9347	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			90.60130	89.930	15.48	0.1934	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			917.50130	927.730	15.48	0.8066	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			89.31420	88.657	15.51	0.1910	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			926.21420	936.457	15.51	0.8090	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			91.90990	91.223	15.46	0.1958	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			908.80990	919.023	15.46	0.8042	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			208.06650	207.673	14.57	0.3153	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			798.86650	808.874	14.57	0.6847	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			205.88430	205.513	14.59	0.3125	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			806.68430	816.713	14.59	0.6875	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			210.27600	209.858	14.55	0.3181	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			791.07600	801.058	14.55	0.6819	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			736.17170	734.156	13.63	0.5763	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			543.37170	552.956	13.63	0.4237	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			731.66500	729.692	13.64	0.5739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			548.86500	558.492	13.64	0.4261	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			727.18040	725.255	13.66	0.5714	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			554.38040	564.055	13.66	0.4286	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			3.15680		3.13950			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.11290		3.09770			0.0000	0.00	0	2,950
TRY / R	On	17/09/2018	Foreign Exchange Future			3.06950		3.05290			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.04110		3.04890			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,383
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.59590	1.660	15.52	0.0257	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			382.09590	364.860	15.52	0.9743	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.48810	1.546	15.68	0.0239	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			391.98810	374.746	15.68	0.9761	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.71340	1.784	15.36	0.0276	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			372.21340	354.984	15.36	0.9724	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.43210	4.649	14.87	0.0417	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			566.73210	551.749	14.87	0.9583	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.18030	4.373	14.91	0.0394	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			576.48030	561.473	14.91	0.9606	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.69910	4.942	14.84	0.0441	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			556.99910	542.042	14.84	0.9559	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			38.44660	41.540	14.02	0.2234	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			345.54660	332.040	14.02	0.7766	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			36.96400	39.958	14.06	0.2163	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			354.06400	340.458	14.06	0.7837	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			39.98750	43.184	13.98	0.2308	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			337.08750	323.685	13.98	0.7692	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			68.80300	66.838	15.37	0.2295	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			549.90300	555.738	15.37	0.7705	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			67.35490	65.426	15.40	0.2253	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			558.45490	564.326	15.40	0.7747	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			70.28510	68.284	15.34	0.2337	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			541.38510	547.184	15.34	0.7663	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,383
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.20860		1.20840			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19120		1.19150			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 17/09/2018 Foreign Exchange Future			1.17220		1.17230			0.0000	0.00	0	0
ZMW / R On 14/06/2019 Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									1 338 419 175.70	106,928	1,488,717
Total Options									607 565.70	6,422	3,603,066
Grand Total:									1,339,026,741.40	113,350	5,091,783