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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/02/2018 Foreign Exchange Future			12.07160		12.06190			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.07160		12.06370			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.07340		12.06560			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.07890		12.07120			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.08070		12.07300			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			12.08260		12.07490			0.0000	0.00	0	0
\$ / R On 15/02/2018 Foreign Exchange Future			12.08440		12.07670			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			12.08620		12.07850			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.10810		12.10050			0.0000	0.00	0	5,686
\$ / R On 01/03/2018 Foreign Exchange Future			12.10990		12.10230			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.11170		12.10420			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.13500		12.12760			0.0000	0.00	0	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			12.14210		12.13480			0.0000	1,290,110,267.10	106,251	798,989
\$ / R On 22/03/2018 Foreign Exchange Future			12.14740		12.14020			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.15980		12.15270			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.20520		12.19870			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.20700		12.20050			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.21560		12.20920			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.23120		12.22500			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.23460		12.22850			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.23980		12.23360			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	15/05/2018	Foreign Exchange Future			12.24150		12.23540			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.24670		12.24060			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.26900		12.26300			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.30000		12.29420			0.0000	9,901,500.00	805	180,668
\$ / R	On	29/06/2018	Foreign Exchange Future			12.31890		12.31320			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.32410		12.31840			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.33100		12.32530			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.35510		12.34950			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.36190		12.35640			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.36370		12.35810			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.37400		12.36850			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.38600		12.38060			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.39600		12.39050			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.42590		12.42030			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.45420		12.44840			0.0000	48,633,651.00	3,905	7,505
\$ / R	On	28/09/2018	Foreign Exchange Future			12.47250		12.46660			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.51730		12.51130			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.52400		12.51790			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.52730		12.52120			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.53560		12.52950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.54870		12.54260			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.57630		12.57040			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.59420		12.58830			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.59910		12.59320			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.62670		12.62100			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.69880		12.69310			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.75540		12.74830			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.90660		12.89540			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.21910		13.19960			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.56790		13.54600			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.66010		13.63820			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.75630		13.73430			0.0000	0.00	0	0
Total \$ / R Future												1,348,645,418.10	110,961	1,105,590
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,738.11170	1,728.408	67.49	0.9999	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.01170	0.008	67.49	0.0001	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.02020	0.020	49.03	0.0003	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,138.12020	1,128.420	49.03	0.9997	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.02600	0.018	42.12	0.0002	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,796.32600	1,788.418	42.12	0.9998	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,986.41110	2,978.516	73.77	0.9995	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.11110	0.116	73.77	0.0005	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,096.47500	1,088.450	29.25	0.9994	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.17500	0.050	29.25	0.0006	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			85.60580	70.032	16.12	0.4509	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			101.20580	93.432	16.12	0.5491	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call		331.49390	332.607	18.91	0.9164	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put		15.89390	9.207	18.91	0.0836	0.00	0	30,000
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put		359.66680	348.714	20.35	0.8997	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call		15.26680	12.114	20.35	0.1003	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call		0.10220	0.075	28.67	0.0006	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put		1,678.90220	1,671.175	28.67	0.9994	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put		1,828.86130	1,821.150	29.98	0.9996	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call		0.06130	0.050	29.98	0.0004	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		2,127.02610	2,119.333	31.02	0.9998	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		0.02610	0.033	31.02	0.0002	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put		56.93790	50.849	15.64	0.2749	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call		221.83790	223.449	15.64	0.7251	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call		411.65260	415.541	16.23	0.9102	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put		16.75260	12.941	16.23	0.0898	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put		62.62340	56.408	15.59	0.2976	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call		207.52340	209.008	15.59	0.7024	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put		133.70340	123.681	15.15	0.5194	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call		108.60340	106.281	15.15	0.4806	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call		259.42100	261.416	15.77	0.7774	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put		44.52100	38.816	15.77	0.2226	0.00	0	1,260
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		2,103.32830	2,095.639	27.83	0.9997	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		0.02830	0.039	27.83	0.0003	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put		2,121.52820	2,113.838	26.67	0.9997	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		0.02820	0.038	26.67	0.0003	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put		120.72210	115.210	14.91	0.3641	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call		261.22210	263.310	14.91	0.6359	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call		480.31320	485.797	13.83	0.8704	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put		29.81320	27.697	13.83	0.1296	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put		1,701.62710	1,693.731	21.59	0.9915	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		2.12710	1.831	21.59	0.0085	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put		472.05170	463.225	17.22	0.7628	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call		72.55170	71.325	17.22	0.2372	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call		322.85060	326.080	14.56	0.7206	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put		82.35060	77.980	14.56	0.2794	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		2,080.38390	2,072.735	23.37	0.9961	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		0.88390	0.835	23.37	0.0039	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		7.03270	6.067	20.07	0.0261	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,304.73270	1,296.167	20.07	0.9739	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,403.11730	1,394.813	20.47	0.9795	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		5.41730	4.713	20.47	0.0205	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,304.04530	1,295.778	20.32	0.9695	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		8.24530	7.478	20.32	0.0305	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,204.62240	2,197.483	21.47	0.9910	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		2.22240	2.483	21.47	0.0090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.03210	0.035	29.04	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,365.23210	5,357.936	29.04	0.9999	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	17.51	Call			0.03140	0.035	29.04	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,375.23140	5,367.935	29.04	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.03290	0.036	29.04	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			118.68990	122.825	16.82	0.2909	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			0.00000	442.768	14.37	0.7292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			0.00000	100.668	14.37	0.2708	8,959,469.80	89,000	89,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			401.38130	409.739	14.50	0.6983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			116.58130	117.639	14.50	0.3017	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			47.41770	49.007	13.85	0.1598	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			472.12670	469.409	16.51	0.6728	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			136.92670	141.509	16.51	0.3272	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			667.72000	676.080	13.84	0.8811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			32.92000	33.980	13.84	0.1189	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			533.88990	530.725	16.82	0.7091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			285.98680	284.856	15.48	0.5257	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			324.18530	331.850	14.84	0.6149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			169.38530	169.750	14.84	0.3851	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			872.23490	867.318	18.21	0.8442	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			57.03490	59.418	18.21	0.1558	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			582.21770	591.107	13.85	0.8402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,255.61850	4,248.352	29.04	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			698.31410	694.145	17.58	0.7850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			83.11410	86.245	17.58	0.2150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			90.82870	94.193	17.39	0.2321	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			656.02870	652.093	17.39	0.7679	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			220.78680	226.956	15.48	0.4743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			27.07260	28.395	19.46	0.0802	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			202.29320	208.172	15.67	0.4444	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			317.49320	316.072	15.67	0.5556	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,287.58910	2,280.462	21.10	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.38910	2.562	21.10	0.0090	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.41850	0.451	29.04	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			13.60480	14.370	19.94	0.0438	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			35.71440	37.371	18.99	0.1030	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,100.91440	1,095.271	18.99	0.8970	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			18.61110	19.596	19.72	0.0578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,403.81110	1,397.496	19.72	0.9422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,242.27260	1,236.295	19.46	0.9198	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			244.81560	244.124	15.23	0.4820	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			35.05680	36.689	19.02	0.1013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,110.25680	1,104.589	19.02	0.8987	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,665.34050	1,658.641	20.14	0.9663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			10.14050	10.741	20.14	0.0337	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,538.80480	1,532.270	19.94	0.9562	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,213.80660	1,207.890	19.37	0.9157	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,407.01230	2,399.848	21.29	0.9930	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	14.54	Call		1.81230	1.948	21.29	0.0070	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		1,891.19840	1,884.284	20.49	0.9790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		5.99840	6.384	20.49	0.0210	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call		249.61560	256.224	15.23	0.5180	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,597.08270	1,590.467	20.03	0.9612	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		1,989.96770	1,982.984	20.64	0.9830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		4.76770	5.084	20.64	0.0170	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,466.78060	2,459.600	21.38	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		1.58060	1.701	21.38	0.0061	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call		28.60660	29.990	19.37	0.0843	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		12.43180	13.142	20.00	0.0404	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,118.73480	2,111.679	20.84	0.9871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		3.53480	3.779	20.84	0.0129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		9.05080	9.597	20.21	0.0304	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		1,714.25080	1,707.497	20.21	0.9696	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		11.88270	12.567	20.03	0.0388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		1,822.24160	1,815.384	20.38	0.9758	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		8.07620	8.572	20.29	0.0275	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		1,763.27620	1,756.472	20.29	0.9725	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		72.85680	75.709	17.80	0.1923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		758.05680	753.609	17.80	0.8077	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,577.63180	1,571.042	20.00	0.9596	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		1,802.57110	1,795.731	20.35	0.9747	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		6.57420	6.991	20.43	0.0228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		1,851.77420	1,844.891	20.43	0.9772	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		1,940.54820	1,933.598	20.57	0.9811	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		5.34820	5.698	20.57	0.0189	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		7.04160	7.484	20.38	0.0242	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		1.69150	1.819	21.34	0.0065	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		3.78760	4.047	20.80	0.0138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,088.98760	2,081.947	20.80	0.9862	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		1.52070	1.633	22.60	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		2,656.72070	2,649.533	22.60	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		7.37110	7.831	20.35	0.0253	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,546.75240	2,539.569	21.89	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,436.65960	3,429.458	27.57	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		1.45960	1.558	27.57	0.0045	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		4.34860	4.641	20.70	0.0156	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,029.54860	2,022.541	20.70	0.9844	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,436.89150	2,429.719	21.34	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		1.46850	1.567	28.34	0.0044	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		2,307.48150	2,300.348	21.14	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		2.28150	2.448	21.14	0.0086	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		2.03340	2.184	21.21	0.0077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,357.23340	2,350.084	21.21	0.9923	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		1.55240	1.669	21.89	0.0059	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	14.52	Call		1.89770	2.039	21.26	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		3.96610	4.236	20.77	0.0144	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		2,069.16610	2,062.136	20.77	0.9856	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		1,616.55720	1,609.916	20.06	0.9627	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		11.35720	12.016	20.06	0.0373	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,556.66850	3,549.467	28.34	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		1.53130	1.646	22.34	0.0057	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		1.98710	2.134	21.23	0.0076	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		2,367.18710	2,360.034	21.23	0.9924	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		2,766.69620	2,759.506	23.30	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		1.49620	1.606	23.30	0.0054	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,387.09770	2,379.939	21.26	0.9927	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		1,920.79950	1,913.863	20.54	0.9803	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		166.56740	171.791	16.09	0.3826	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		391.76740	389.691	16.09	0.6174	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		2,816.68720	2,809.495	23.62	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		1.48720	1.595	23.62	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		2,616.73130	2,609.545	22.34	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		863.31880	858.435	18.18	0.8417	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,636.05430	1,629.389	20.09	0.9642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		10.85430	11.489	20.09	0.0358	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		34.41180	36.020	19.05	0.0996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,119.61180	1,113.920	19.05	0.9004	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		5.59950	5.963	20.54	0.0197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		549.72330	546.451	16.89	0.7176	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		15.56700	16.420	19.84	0.0494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,480.76700	1,474.320	19.84	0.9506	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		2,866.67940	2,859.487	23.94	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		1.47940	1.587	23.94	0.0052	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		58.11880	60.535	18.18	0.1583	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		2.22960	2.393	21.15	0.0084	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,726.70440	2,719.515	23.04	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		1.50440	1.615	23.04	0.0055	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,126.65620	3,119.458	25.60	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		1.45620	1.558	25.60	0.0048	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		114.52330	118.551	16.89	0.2824	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		6.27980	6.681	20.46	0.0219	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,384.65700	1,378.377	19.69	0.9399	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		19.45700	20.477	19.69	0.0601	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,025.89080	4,018.642	29.04	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.69080	0.742	29.04	0.0022	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,317.42960	2,310.293	21.15	0.9916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		420.33150	418.019	16.24	0.6383	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		24.26700	25.481	19.54	0.0729	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,289.46700	1,283.381	19.54	0.9271	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		7.71580	8.193	20.32	0.0263	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	13.91	Put		1,782.91580	1,776.093	20.32	0.9737	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,871.47980	1,864.581	20.46	0.9781	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,049.35300	2,042.334	20.74	0.9850	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		313.35620	320.895	14.89	0.6019	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		178.55620	178.795	14.89	0.3981	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,866.17250	3,858.941	29.04	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.97250	1.041	29.04	0.0030	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		155.13150	160.119	16.24	0.3617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		1.45630	1.556	27.13	0.0046	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		32.55080	34.088	19.15	0.0948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,147.75080	1,141.988	19.15	0.9052	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		45.52420	47.529	18.58	0.1278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		980.72420	975.429	18.58	0.8722	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		4.15300	4.434	20.74	0.0150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		494.98190	492.094	16.63	0.6868	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,616.67430	3,609.472	28.72	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		1.47430	1.572	28.72	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,776.69430	2,769.504	23.36	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		1.49430	1.604	23.36	0.0054	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,366.65630	3,359.456	27.13	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		1.46630	1.571	24.64	0.0050	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		25.35600	26.613	19.51	0.0758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,270.55600	1,264.513	19.51	0.9242	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,194.87920	1,189.005	19.30	0.9128	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		29.67920	31.105	19.30	0.0872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		129.78190	134.194	16.63	0.3132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,355.23290	5,347.936	29.04	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		51.91560	54.135	18.37	0.1435	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		917.11560	912.035	18.37	0.8565	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,326.65500	3,319.455	26.87	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		1.45500	1.555	26.87	0.0046	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,976.66630	2,969.471	24.64	0.9950	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		184.10260	184.909	14.89	0.3976	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		324.30260	332.309	14.89	0.6024	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		0.00000	913.925	18.03	0.8284	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		0.00000	73.725	18.03	0.1716	294,900.80	4,000	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,450.06070	2,443.221	20.41	0.9902	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		2.76070	3.021	20.41	0.0098	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,111.43900	2,106.951	20.03	0.9513	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		20.13900	22.151	20.03	0.0487	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,807.32710	2,801.525	21.07	0.9800	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		7.82710	8.525	21.07	0.0200	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,612.04850	3,605.528	21.91	0.9935	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		2.54850	2.528	21.91	0.0065	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,454.28230	3,447.879	21.29	0.9914	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		3.48230	3.479	21.29	0.0086	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	30/04/2018	Foreign Exchange Option	15.23	Put			3,027.38770	3,021.356	21.02	0.9837	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			6.58770	6.956	21.02	0.0163	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			281.06260	283.590	14.54	0.4320	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			390.26260	399.190	14.54	0.5680	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			625.48040	635.095	13.63	0.7556	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			116.28040	119.495	13.63	0.2444	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,637.46580	1,634.157	19.01	0.9017	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			46.66580	49.757	19.01	0.0983	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			52.96900	56.604	19.02	0.1049	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,687.96900	1,685.404	19.02	0.8951	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,409.47410	3,403.712	20.87	0.9885	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			4.47410	4.912	20.87	0.0115	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			712.45620	713.307	16.30	0.6752	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			197.45620	204.507	16.30	0.3248	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,201.27630	2,197.479	20.06	0.9384	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			29.77630	32.079	20.06	0.0616	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,530.78540	3,524.600	20.58	0.9897	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			4.38540	4.400	20.58	0.0103	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,294.58700	2,290.766	20.15	0.9419	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			28.18700	30.566	20.15	0.0581	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			205.72810	212.929	16.25	0.3289	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			722.12810	723.129	16.25	0.6711	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,100.84450	2,097.465	19.76	0.9277	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			36.24450	38.965	19.76	0.0723	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			251.08550	254.684	14.27	0.3793	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			491.68550	501.384	14.27	0.6207	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,631.82750	3,625.862	19.61	0.9891	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			4.82750	4.862	19.61	0.0109	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,177.74770	3,172.203	19.87	0.9772	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			10.74770	11.203	19.87	0.0228	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,620.50620	1,618.797	18.56	0.8592	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			83.50620	87.797	18.56	0.1408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			211.84910	219.421	16.68	0.2955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			967.64910	969.421	16.68	0.7045	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,088.88650	4,085.801	20.35	0.9884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			3.08650	5.801	20.35	0.0116	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			221.98500	229.761	16.57	0.3073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			927.78500	929.761	16.57	0.6927	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,841.84300	2,840.658	20.12	0.9488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			26.04300	30.658	20.12	0.0512	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			123.31750	128.681	18.02	0.1850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,469.11750	1,468.681	18.02	0.8150	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,870.65360	2,869.550	20.13	0.9504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			24.85360	29.550	20.13	0.0496	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			354.96480	364.514	15.33	0.4491	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			560.76480	564.514	15.33	0.5509	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	11.00	Call			1,319.01390	1,328.515	12.67	0.9330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.81390	28.515	12.67	0.0670	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			116.41300	121.600	18.13	0.1761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,522.21300	1,521.600	18.13	0.8239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			571.18230	581.726	14.17	0.6298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			276.98230	281.726	14.17	0.3702	0.00	0	20,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			230.47010	238.411	16.47	0.3171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			896.27010	898.411	16.47	0.6829	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			894.54080	905.527	13.21	0.8114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			100.34080	105.527	13.21	0.1886	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			280.44030	289.171	15.96	0.3726	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			736.24030	739.171	15.96	0.6274	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,219.64550	3,218.866	20.22	0.9666	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			13.84550	18.866	20.22	0.0334	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,461.93490	2,458.989	19.95	0.9230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			46.13490	48.989	19.95	0.0770	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			168.25420	174.820	17.27	0.2427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,174.05420	1,174.820	17.27	0.7573	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,556.67410	2,554.089	20.04	0.9298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			40.87410	44.089	20.04	0.0702	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			189.53240	196.615	16.97	0.2689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,065.33240	1,066.615	16.97	0.7311	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			390.22650	400.052	15.08	0.4827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			496.02650	500.052	15.08	0.5173	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,228.25150	4,224.737	20.35	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			2.45150	4.737	20.35	0.0096	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,198.37610	4,194.948	20.35	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			2.57610	4.948	20.35	0.0100	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			181.01270	187.892	17.08	0.2585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,106.81270	1,107.892	17.08	0.7415	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,248.95920	3,248.164	20.23	0.9677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			13.15920	18.164	20.23	0.0323	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			145.67300	151.629	17.64	0.2139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,311.47300	1,311.629	17.64	0.7861	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,870.20730	3,867.937	20.35	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			4.40730	7.937	20.35	0.0154	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			143.10200	148.984	17.69	0.2106	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,328.90200	1,328.984	17.69	0.7894	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,086.36150	5,081.300	20.35	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.56150	1.300	20.35	0.0030	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			87.59520	91.966	18.67	0.1373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,793.39520	1,791.966	18.67	0.8627	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,151.36910	3,150.605	20.20	0.9639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			15.56910	20.605	20.20	0.0361	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			102.83090	107.653	18.36	0.1581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,638.63090	1,637.653	18.36	0.8419	0.00	0	300

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	16.41	Put			4,118.73860	4,115.555	20.35	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			2.93860	5.555	20.35	0.0111	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			79.79730	83.918	18.85	0.1264	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,885.59730	1,883.918	18.85	0.8736	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			101.85960	106.655	18.38	0.1568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,647.65960	1,646.655	18.38	0.8432	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,706.88990	4,702.325	20.35	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			1.08990	2.325	20.35	0.0050	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,986.46980	4,981.517	20.35	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.66980	1.517	20.35	0.0034	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			450.21090	460.388	14.72	0.5360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			406.01090	410.388	14.72	0.4640	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			110.97420	116.019	18.22	0.1689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,566.77420	1,566.019	18.22	0.8311	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,916.55720	4,911.689	20.35	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.75720	1.689	20.35	0.0038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			69.49860	73.267	19.12	0.1117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,025.29860	2,023.267	19.12	0.8883	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			445.88760	456.045	14.74	0.5323	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			411.68760	416.045	14.74	0.4677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			96.23460	100.866	18.49	0.1492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,702.03460	1,700.866	18.49	0.8508	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,357.77450	4,353.917	20.35	0.9919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.97450	3.916	20.35	0.0081	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			104.80540	109.681	18.33	0.1607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,620.60540	1,619.681	18.33	0.8393	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,627.05030	4,622.622	20.35	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			1.25030	2.622	20.35	0.0056	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,289.81320	2,287.198	19.63	0.9110	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			54.01320	57.198	19.63	0.0890	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			140.58310	146.394	17.74	0.2073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,346.38310	1,346.394	17.74	0.7927	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			105.80710	110.712	18.31	0.1621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,611.60710	1,610.712	18.31	0.8379	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,025.07050	3,024.243	20.17	0.9584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			19.27050	24.243	20.17	0.0416	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			509.94540	520.368	14.44	0.5842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			335.74540	340.368	14.44	0.4158	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,504.15580	3,503.035	20.29	0.9760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			8.35580	13.035	20.29	0.0240	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,947.70880	2,946.773	20.15	0.9546	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			21.90880	26.773	20.15	0.0454	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			20.88460	25.797	20.15	0.0440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,976.68460	2,975.797	20.15	0.9560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			428.98120	439.040	14.83	0.5178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			434.78120	439.040	14.83	0.4822	0.00	0	24,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,736.62980	2,735.065	20.09	0.9425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			30.82980	35.065	20.09	0.0575	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			346.11590	350.708	14.48	0.4233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			500.31590	510.708	14.48	0.5767	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			184.36840	191.329	17.04	0.2626	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,090.16840	1,091.329	17.04	0.7374	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,138.29420	1,148.872	12.75	0.8954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			44.09420	48.872	12.75	0.1046	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			0.00000	404.772	14.70	0.4604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			0.00000	464.772	14.70	0.5396	232,386.05	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,255.80120	8,250.006	20.35	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00120	0.006	20.35	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.31110	0.775	20.35	0.0018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,416.11110	5,410.775	20.35	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.32260	0.800	20.35	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,396.12260	5,390.800	20.35	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			495.56330	505.939	14.50	0.5730	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			351.36330	355.939	14.50	0.4270	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.31680	0.787	20.35	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,406.11680	5,400.787	20.35	0.9981	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,800.59770	3,797.547	21.41	0.9728	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			13.79770	16.447	21.41	0.0272	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,329.35810	3,326.798	20.94	0.9590	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			22.55810	25.698	20.94	0.0410	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,607.32560	1,606.892	18.21	0.8253	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			120.52560	125.792	18.21	0.1747	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,767.13380	1,766.258	18.45	0.8456	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			105.53380	110.358	18.45	0.1544	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			579.69920	590.345	14.31	0.6097	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			324.39920	329.345	14.31	0.3903	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,542.29160	1,542.536	18.00	0.8079	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			137.59160	143.536	18.00	0.1921	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,429.06550	1,429.802	17.78	0.7880	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			154.36550	160.802	17.78	0.2120	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,598.51910	1,598.904	17.98	0.8036	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			148.01910	154.004	17.98	0.1964	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,400.06950	3,397.354	21.13	0.9451	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			36.46950	39.254	21.13	0.0549	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			90.91500	95.191	18.99	0.1265	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,184.51500	2,183.291	18.99	0.8735	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,615.23420	3,612.361	21.51	0.9519	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			31.63420	34.261	21.51	0.0481	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,945.12610	1,944.574	18.56	0.8482	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			111.52610	116.474	18.56	0.1518	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,036.13960	2,035.240	18.72	0.8575	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			104.23960	108.940	18.72	0.1425	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,977.34880	3,973.923	21.72	0.9608	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			25.84880	27.923	21.72	0.0392	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,490.37020	3,487.566	21.31	0.9437	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			38.87020	41.566	21.31	0.0563	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,593.86350	1,594.676	17.86	0.7932	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			162.36350	168.676	17.86	0.2068	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			33.24400	35.349	21.62	0.0475	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			476.00520	481.933	14.74	0.4588	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			536.60520	547.933	14.74	0.5412	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			164.30750	170.389	17.89	0.2049	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,643.70750	1,644.389	17.89	0.7951	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,832.64400	3,829.349	21.62	0.9525	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,327.40650	2,325.897	19.01	0.8724	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			97.90650	101.897	19.01	0.1276	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,184.48620	4,180.472	21.65	0.9539	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			34.78620	36.372	21.65	0.0461	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,683.68150	3,678.103	21.38	0.9344	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			53.98150	54.003	21.38	0.0656	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,585.80760	1,586.458	17.63	0.7654	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			206.10760	212.358	17.63	0.2346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			431.25530	440.701	15.65	0.4232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			832.85530	836.501	15.65	0.5768	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,509.41450	1,518.955	13.03	0.8975	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			61.01450	64.755	13.03	0.1025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,789.26750	2,786.131	19.53	0.8849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			97.66750	100.331	19.53	0.1151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			550.00590	560.517	14.96	0.5109	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			601.60590	606.317	14.96	0.4891	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,753.08490	3,748.743	21.44	0.9278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			61.48490	62.943	21.44	0.0722	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,587.63720	3,583.455	21.11	0.9223	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			66.03720	67.655	21.11	0.0777	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,655.70090	3,651.451	21.25	0.9246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			64.10090	65.651	21.25	0.0754	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			399.90930	408.980	15.87	0.3982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			911.50930	914.780	15.87	0.6018	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,455.69390	1,456.306	17.24	0.7295	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			254.09390	260.506	17.24	0.2705	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			241.18090	247.312	17.39	0.2585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,522.78090	1,523.112	17.39	0.7415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			509.33440	519.540	15.18	0.4820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			670.93440	675.340	15.18	0.5180	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			306.06590	313.580	16.67	0.3183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,217.66590	1,219.379	16.67	0.6817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,694.63360	3,690.346	21.32	0.9259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			63.03360	64.546	21.32	0.0741	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			495.33510	505.422	15.26	0.4718	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			696.93510	701.222	15.26	0.5282	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			329.03670	336.987	16.45	0.3386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,130.63670	1,132.787	16.45	0.6614	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,897.28930	3,892.822	21.55	0.9340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			55.68930	57.022	21.55	0.0660	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,601.57780	4,596.622	21.55	0.9613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			29.97780	30.822	21.55	0.0387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			113.41930	116.555	19.05	0.1328	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,535.01930	2,532.355	19.05	0.8672	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			114.84570	118.021	19.02	0.1343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,516.44570	2,513.821	19.02	0.8657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			927.72470	939.641	13.56	0.7261	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			229.32470	235.441	13.56	0.2739	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			114.12980	117.285	19.04	0.1335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,525.72980	2,523.085	19.04	0.8665	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,375.38660	4,370.283	21.51	0.9494	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			41.98660	42.783	21.51	0.0506	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,848.89650	3,844.105	21.51	0.9260	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			65.49650	66.605	21.51	0.0740	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,579.27910	1,579.139	17.43	0.7432	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			245.87910	251.639	17.43	0.2568	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,165.51030	2,163.167	18.21	0.8082	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			186.81030	190.467	18.21	0.1918	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,681.34100	2,677.535	18.99	0.8546	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			139.24100	141.535	18.99	0.1454	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,549.17930	4,543.420	21.27	0.9441	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			50.37930	50.720	21.27	0.0559	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,024.55040	4,018.933	21.27	0.9208	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			75.75040	76.233	21.27	0.0792	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,571.19030	1,571.765	17.25	0.7193	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			292.39030	299.065	17.25	0.2807	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			938.57410	950.225	13.71	0.6908	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			288.34860	294.692	17.28	0.2752	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,618.84860	1,619.091	17.28	0.7248	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,342.03610	4,336.281	21.22	0.9341	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			61.53610	61.881	21.22	0.0659	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			309.07410	314.625	13.71	0.3092	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,487.19470	2,483.675	18.58	0.8303	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			169.79470	172.375	18.58	0.1697	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,793.60240	4,788.480	21.13	0.9427	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			54.00240	54.779	21.13	0.0573	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,212.08890	4,207.255	21.13	0.9177	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			82.48890	83.555	21.13	0.0823	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,564.69580	1,564.283	17.06	0.7003	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			335.09580	340.583	17.06	0.2997	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	11/12/2018	Foreign Exchange Option	13.65	Put			1,440.09060	1,440.072	16.72	0.6723	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			378.39060	384.272	16.72	0.3277	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,241.70560	3,236.226	19.76	0.8682	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			140.00560	140.426	19.76	0.1318	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			180.91450	182.601	18.67	0.1697	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,667.71450	2,663.501	18.67	0.8303	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			556.56670	564.852	15.53	0.4503	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			923.36670	925.752	15.53	0.5497	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,487.27800	3,481.306	20.22	0.8786	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			130.47800	130.406	20.22	0.1214	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,495.67590	2,491.887	18.42	0.8148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			198.87590	200.987	18.42	0.1852	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			180.02600	181.689	18.68	0.1690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,676.82600	2,672.589	18.68	0.8310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			181.80840	183.515	18.65	0.1705	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,658.60840	2,654.415	18.65	0.8295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,711.63150	4,705.183	21.02	0.9353	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			64.83150	64.283	21.02	0.0647	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,017.66380	5,010.715	20.84	0.9422	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			58.66380	57.415	20.84	0.0578	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,398.59810	4,391.284	20.84	0.9167	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			89.59810	87.984	20.84	0.0833	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,556.73700	1,556.278	16.87	0.6825	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			377.73700	382.978	16.87	0.3175	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,649.06030	2,644.103	18.38	0.7993	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			242.16030	242.903	18.38	0.2007	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			446.58360	451.153	17.12	0.3281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,748.28360	1,745.753	17.12	0.6719	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			0.00000	1,284.475	13.69	0.7295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			0.00000	329.075	13.69	0.2705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			260.95270	261.703	18.70	0.2032	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,832.65270	2,826.303	18.70	0.7968	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			260.12430	260.843	18.72	0.2025	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,841.82430	2,835.443	18.72	0.7975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			261.78940	262.572	18.68	0.2038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,823.48940	2,817.172	18.68	0.7962	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			517.27750	522.686	17.53	0.3343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,001.87750	1,996.086	17.53	0.6657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			521.17040	526.656	17.50	0.3364	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,985.77040	1,980.056	17.50	0.6636	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			519.21930	524.666	17.52	0.3353	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,993.81930	1,988.066	17.52	0.6647	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			527.23620	531.976	18.92	0.2848	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,147.63620	3,132.876	18.92	0.7152	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			529.90220	534.712	18.90	0.2861	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,130.30220	3,115.612	18.90	0.7139	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,955.57060	6,935.623	21.10	0.9030	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			155.17060	154.723	21.10	0.0970	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			528.56660	533.344	18.91	0.2855	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,138.96660	3,124.244	18.91	0.7145	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			898.28070	910.239	18.10	0.3961	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,522.28070	2,512.339	18.10	0.6039	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			896.15590	908.078	18.11	0.3953	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,530.15590	2,520.178	18.11	0.6047	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			900.41270	912.408	18.09	0.3969	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,514.41270	2,504.508	18.09	0.6031	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,661.42240	2,651.187	18.28	0.6050	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			929.62240	941.287	18.28	0.3950	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,007.80110	1,020.454	18.25	0.4103	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,633.50110	2,624.154	18.25	0.5897	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,012.21500	1,024.933	18.23	0.4118	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,617.91500	2,608.633	18.23	0.5882	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,010.00890	1,022.690	18.24	0.4110	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,625.70890	2,616.390	18.24	0.5890	0.00	0	0
Total \$ / R Option												9,486,756.65	93,500	3,079,450
Total \$ / R												1,358,132,174.75	204,461	4,185,040
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.14210		12.13480			0.0000	60,710.50	5	487
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.30000		12.29420			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.45420		12.44840			0.0000	37,362.60	3	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.59910		12.59320			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.90660		12.89540			0.0000	0.00	0	0
Total \$ / R MAXI Future												98,073.10	8	604
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1,188.27140	1,256.709	20.03	0.0388	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			159,708.27140	159,046.708	20.03	0.9612	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1,161.72330	1,228.891	20.04	0.0381	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			160,681.72330	160,018.891	20.04	0.9619	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1,215.44340	1,285.136	20.01	0.0396	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			158,735.44340	158,075.136	20.01	0.9604	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			9,354.84750	9,810.064	18.54	0.1455	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			172,934.84750	172,810.064	18.54	0.8545	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			9,267.18620	9,719.781	18.56	0.1443	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			173,847.18620	173,719.781	18.56	0.8557	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			9,443.41230	9,901.433	18.52	0.1467	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			172,023.41230	171,901.433	18.52	0.8533	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			19,898.42810	20,424.723	17.79	0.2193	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			176,058.42810	176,004.723	17.79	0.7807	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			19,763.67350	20,287.004	17.81	0.2180	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			176,923.67350	176,867.004	17.81	0.7820	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			20,034.20760	20,563.478	17.78	0.2206	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	17/09/2018	Foreign Exchange Option	14.00	Put			175,194.20760	175,143.478	17.78	0.7794		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			278,814.13630	278,361.925	18.89	0.8391		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			17,272.04450	17,414.467	18.85	0.1622		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			276,952.04450	276,504.467	18.85	0.8378		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			17,202.87660	17,342.833	18.87	0.1615		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			277,882.87660	277,432.833	18.87	0.8385		0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			17,134.13630	17,271.925	18.89	0.1609		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			51,921.93060	52,466.620	17.52	0.3353		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			199,381.93060	198,806.620	17.52	0.6647		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			51,727.74530	52,268.618	17.53	0.3343		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			200,187.74530	199,608.618	17.53	0.6657		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			52,117.04410	52,665.560	17.50	0.3364		0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			198,577.04410	198,005.560	17.50	0.6636		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												98,073.10	8	604
£ / R	On	01/03/2018	Foreign Exchange Future			16.96100	17.13020			0.0000		0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			17.00600	17.17610			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			17.01900	17.18930			0.0000		35,824,995.00	2,105	197,183
£ / R	On	30/04/2018	Foreign Exchange Future			17.15240	17.32470			0.0000		0.00	0	6
£ / R	On	18/06/2018	Foreign Exchange Future			17.30360	17.47850			0.0000		0.00	0	8,457
£ / R	On	17/09/2018	Foreign Exchange Future			17.58750	17.76390			0.0000		167,081,250.00	9,500	12,156
£ / R	On	14/12/2018	Foreign Exchange Future			17.85950	18.03850			0.0000		0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			18.15910	18.33950			0.0000		0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			18.44410	18.62260			0.0000		0.00	0	0
Total £ / R Future												202,906,245.00	11,605	219,700
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,106.95960	2,274.474	22.52	0.9841		0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		7.15960	5.474	22.52	0.0159		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		1,903.97210	2,065.776	20.66	0.9525		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		30.07210	21.777	20.66	0.0475		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		374.93480	301.830	17.02	0.4307		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		405.63480	502.830	17.02	0.5693		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		370.67720	298.228	17.04	0.4269		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		411.37720	509.228	17.04	0.5731		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		379.23550	305.468	17.00	0.4346		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		399.93550	496.468	17.00	0.5654		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		483.09920	390.969	16.57	0.5191		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		293.79920	371.969	16.57	0.4809		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		2,959.68160	3,127.540	22.39	0.9853		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		8.98160	6.540	22.39	0.0147		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		1,849.24200	2,009.670	20.28	0.9414		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		38.54200	28.670	20.28	0.0586		0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		485.31950	576.129	16.31	0.5074		0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		580.01950	498.529	16.31	0.4926		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			516.69900	455.608	16.87	0.3890	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			938.19900	1,052.008	16.87	0.6110	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			513.34320	452.600	16.88	0.3870	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			944.84320	1,059.000	16.88	0.6130	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			520.07510	458.639	16.85	0.3910	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			931.57510	1,045.039	16.85	0.6090	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			668.43270	592.471	16.38	0.4742	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			689.93270	788.871	16.38	0.5258	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,019.34830	3,181.008	19.70	0.9074	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			97.84830	84.608	19.70	0.0926	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			700.96030	635.040	16.67	0.4121	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,197.06030	1,307.540	16.67	0.5879	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			707.79210	641.331	16.65	0.4153	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,183.89210	1,293.831	16.65	0.5847	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			704.36560	638.175	16.66	0.4137	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,190.46560	1,300.675	16.66	0.5863	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			1,029.93000	946.714	16.17	0.4912	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,111.43000	1,207.214	16.17	0.5088	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			1,025.85490	942.896	16.18	0.4897	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,117.35490	1,213.396	16.18	0.5103	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			1,034.01340	950.553	16.16	0.4926	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,105.51340	1,201.053	16.16	0.5074	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,237.73010	1,152.454	15.95	0.5152	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,198.23010	1,293.354	15.95	0.4848	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,233.51110	1,148.467	15.95	0.5139	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,204.01110	1,299.367	15.95	0.4861	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,241.95470	1,156.455	15.94	0.5165	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,192.45470	1,287.355	15.94	0.4835	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,343.28560	1,265.802	15.84	0.5139	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,360.68560	1,461.702	15.84	0.4861	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,351.51540	1,273.653	15.83	0.5162	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,348.91540	1,449.553	15.83	0.4838	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,347.39020	1,269.718	15.84	0.5150	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,354.79020	1,455.618	15.84	0.4850	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												202,906,245.00	11,605	223,200
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11052		0.11020			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11261		0.11229			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11474		0.11441			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12441		0.12395			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			38.73490	38.177	19.39	0.1115	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,019.13490	986.277	19.39	0.8885	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	0.13	Call			5.44630	5.181	22.32	0.0176	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,985.84630	1,953.281	22.32	0.9824	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			253.61350	264.755	15.95	0.5454	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			234.01350	212.855	15.95	0.4546	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			95.69240	99.320	21.06	0.1431	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,866.79240	1,838.420	21.06	0.8569	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			43.18080	43.651	23.01	0.0670	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,814.28080	2,782.751	23.01	0.9330	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			230.25500	239.254	18.89	0.3084	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,001.35500	978.354	18.89	0.6916	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			230.42030	237.419	20.24	0.2394	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,788.92030	1,763.219	20.24	0.7606	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			147.48240	151.382	22.83	0.1532	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,705.98240	2,677.182	22.83	0.8468	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			430.87060	443.665	18.40	0.4056	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			989.37060	969.465	18.40	0.5944	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			894.84500	912.555	19.88	0.4704	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,499.74500	1,471.355	19.88	0.5296	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			715.20460	722.114	22.28	0.3723	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,320.10460	2,280.914	22.28	0.6277	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,256.99840	1,284.836	18.54	0.6084	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			861.89840	843.636	18.54	0.3916	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			15.00000		15.02680			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.04150		15.06860			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.09030		15.11800			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.10340		15.13130			0.0000	129,889,240.00	8,600	104,192
€ / R	On	29/03/2018	Foreign Exchange Future			15.13630		15.16450			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.39640		15.42720			0.0000	3,756,721.60	244	13,644
€ / R	On	17/09/2018	Foreign Exchange Future			15.69610		15.72760			0.0000	215,821,375.00	13,750	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.99000		16.02300			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.29180		16.32420			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.59550		16.62630			0.0000	0.00	0	0
Total € / R Future												349,467,336.60	22,594	167,758
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,047.28870	1,073.590	20.08	0.9801	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			4.08870	3.590	20.08	0.0199	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,353.14450	1,375.063	17.69	0.9738	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			11.74450	6.563	17.69	0.0262	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,904.65240	1,928.923	18.93	0.9732	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			12.65240	9.223	18.93	0.0268	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1.95420	1.499	17.45	0.0052	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			19.45140	17.117	14.17	0.0546	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	14.00	Call		1,150.75140	1,120.517	14.17	0.9454	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		1,883.83580	1,909.038	18.74	0.9663	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		15.13580	12.438	18.74	0.0337	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,299.49280	1,321.277	17.34	0.9132	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call		338.79410	313.760	14.03	0.5391	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		257.49410	260.360	14.03	0.4609	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		315.26980	290.501	14.13	0.5114	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		283.96980	287.101	14.13	0.4886	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		2,133.25420	2,104.899	17.45	0.9948	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		173.84920	176.012	13.67	0.3598	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		447.00690	421.215	13.63	0.6514	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		165.70690	167.815	13.63	0.3486	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,402.11310	1,424.994	17.54	0.9274	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		33.41310	28.394	17.54	0.0726	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		40.79280	34.677	17.34	0.0868	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		441.04900	415.284	13.65	0.6458	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		169.74900	171.884	13.65	0.3542	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		435.14920	409.412	13.67	0.6402	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,063.73210	2,089.842	18.84	0.9616	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		18.23210	16.142	18.84	0.0384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		481.42360	472.209	14.05	0.4854	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		554.22360	575.809	14.05	0.5146	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		477.54290	468.426	14.07	0.4824	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		560.34290	582.026	14.07	0.5176	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		485.33100	476.018	14.03	0.4883	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		548.13100	569.618	14.03	0.5117	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,457.28310	1,427.079	11.49	0.9186	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		40.08310	40.679	11.49	0.0814	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,439.25670	2,408.621	14.44	0.9764	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		12.05670	12.221	14.44	0.0236	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		1,250.64320	1,223.403	11.93	0.8665	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		73.44320	77.003	11.93	0.1335	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		321.16280	315.985	15.02	0.3524	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		893.96280	919.585	15.02	0.6476	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,206.87380	6,237.364	21.84	0.9940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		4.07380	3.764	21.84	0.0060	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,493.07770	1,462.543	11.41	0.9258	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		35.87770	36.143	11.41	0.0742	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		224.99070	221.900	15.82	0.2614	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,237.79070	1,265.500	15.82	0.7386	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,217.99710	3,249.045	18.57	0.9490	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		35.19710	35.445	18.57	0.0510	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,700.17530	1,669.019	11.58	0.9509	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		22.97530	22.619	11.58	0.0491	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		590.60690	578.902	13.62	0.5625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		413.40690	432.502	13.62	0.4375	0.00	0	50,995

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	20.55	Put			5,135.39590	5,165.372	21.84	0.9832	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			12.59590	11.772	21.84	0.0168	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			301.14360	300.078	16.08	0.2655	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,693.54360	1,723.978	16.08	0.7345	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			304.49180	303.388	16.05	0.2681	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,676.89180	1,707.288	16.05	0.7319	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			575.45350	569.993	14.38	0.4546	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			847.85350	873.893	14.38	0.5454	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,923.38610	5,956.573	20.16	0.9745	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			20.98610	22.673	20.16	0.0255	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			629.34480	622.855	14.15	0.4870	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			751.74480	776.755	14.15	0.5130	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,912.58060	3,946.239	19.12	0.9184	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			80.18060	82.339	19.12	0.0816	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,584.92850	1,564.390	12.27	0.8541	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			107.32850	118.290	12.27	0.1459	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			302.81020	301.726	16.06	0.2668	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,685.21020	1,715.626	16.06	0.7332	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,217.86960	2,250.893	16.43	0.7475	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			343.90310	343.896	16.41	0.2545	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,200.90310	2,233.896	16.41	0.7455	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			342.38470	342.391	16.42	0.2535	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,209.38470	2,242.391	16.42	0.7465	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			340.86960	340.893	16.43	0.2525	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,040.33080	1,032.701	14.01	0.5546	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			856.13080	880.901	14.01	0.4454	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,036.20780	1,028.628	14.02	0.5529	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			862.00780	886.828	14.02	0.4471	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,044.47200	1,036.785	14.00	0.5562	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			850.27200	874.985	14.00	0.4438	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,270.84750	1,297.017	14.89	0.5032	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,023.65180	1,019.067	14.90	0.4954	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,277.35180	1,303.567	14.90	0.5046	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,030.64900	1,025.988	14.88	0.4981	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,264.34900	1,290.488	14.88	0.5019	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,027.14750	1,022.517	14.89	0.4968	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												349,467,336.60	22,594	781,824
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.59260		9.59920			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.61360		9.62040			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.61920		9.62610			0.0000	480,960.00	50	10,948
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.74560		9.75380			0.0000	0.00	0	5,784
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.87250		9.88120			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.99280		10.00260			0.0000	0.00	0	10,812

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 Future			10.24790		10.25750			0.0000	0.00	0	0
Total AU\$ / R Future												480,960.00	50	27,994
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			954.98800	960.815	18.45	0.9789	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			4.18800	3.415	18.45	0.0211	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			230.50940	229.937	13.78	0.5891	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			130.90940	123.537	13.78	0.4109	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			440.24970	441.984	14.72	0.7742	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			64.56030	59.475	14.75	0.2205	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			448.46030	450.275	14.75	0.7795	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			68.18660	62.941	14.68	0.2312	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			432.08660	433.741	14.68	0.7688	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			66.34970	61.184	14.72	0.2258	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			108.50980	102.599	14.83	0.2153	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			854.70980	856.999	14.83	0.7847	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			106.98670	101.121	14.85	0.2126	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			863.18670	865.521	14.85	0.7874	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			110.05380	104.101	14.80	0.2180	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			846.25380	848.501	14.80	0.7820	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,354.89270	1,357.742	15.51	0.8208	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			114.89870	109.087	15.53	0.1776	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,363.69870	1,366.587	15.53	0.8224	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			117.29790	111.409	15.50	0.1809	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,346.09790	1,348.909	15.50	0.8191	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			116.09270	110.242	15.51	0.1792	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			146.64670	141.077	15.72	0.1889	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,624.04670	1,628.277	15.72	0.8111	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			145.45210	139.903	15.73	0.1875	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,632.85210	1,637.103	15.73	0.8125	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			147.85200	142.262	15.71	0.1903	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,615.25200	1,619.462	15.71	0.8097	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			384.04530	379.231	14.11	0.3613	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,136.54530	1,141.331	14.11	0.6387	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			381.67810	376.855	14.12	0.3594	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,144.17810	1,148.955	14.12	0.6406	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			386.42940	381.623	14.09	0.3632	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,128.92940	1,133.723	14.09	0.6368	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												480,960.00	50	27,994
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.72920		9.80290			0.0000	0.00	0	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.86620		9.94170			0.0000	0.00	0	300
Total CAD/ R Future												0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			104.58110	83.347	15.79	0.2689	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			371.68110	424.147	15.79	0.7311	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			102.09910	81.283	15.83	0.2634	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			379.19910	432.083	15.83	0.7366	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			107.11950	85.462	15.75	0.2746	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			364.21950	416.262	15.75	0.7254	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			112.40820	98.371	16.50	0.1903	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			990.70820	1,052.171	16.50	0.8097	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			110.91830	97.046	16.52	0.1881	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			999.21830	1,060.846	16.52	0.8119	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			113.91810	99.713	16.48	0.1926	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			982.21810	1,043.513	16.48	0.8074	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,350
CHF / R	On	19/03/2018	Foreign Exchange Future			13.00700		13.05920			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.27310		13.32920			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.54600		13.60290			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.65320		14.69140			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			27.83810	26.487	17.22	0.0789	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,118.63810	1,169.487	17.22	0.9211	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			27.19910	25.884	17.24	0.0773	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,127.99910	1,178.884	17.24	0.9227	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			28.49200	27.102	17.21	0.0805	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,109.29200	1,160.102	17.21	0.9195	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			131.98220	131.978	16.29	0.1918	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,332.78220	1,388.878	16.29	0.8082	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			130.79450	130.817	16.31	0.1903	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,341.59450	1,397.717	16.31	0.8097	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			129.61920	129.668	16.33	0.1888	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,350.41920	1,406.568	16.33	0.8112	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			213.68260	211.718	16.31	0.2251	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,650.78260	1,705.718	16.31	0.7749	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			212.19040	210.257	16.32	0.2238	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,659.29040	1,714.257	16.32	0.7762	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			215.18610	213.187	16.29	0.2265	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,642.28610	1,697.186	16.29	0.7735	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			949.10750	949.080	14.43	0.5227	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			977.70750	1,015.880	14.43	0.4773	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			945.41840	945.447	14.44	0.5211	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			984.01840	1,022.247	14.44	0.4789	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			941.74600	941.830	14.45	0.5195	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			990.34600	1,028.630	14.45	0.4805	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 CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.92570		1.91990			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.94120		1.93550			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95700		1.95120			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00400		1.99600			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			348.21160	368.716	14.94	0.4926	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			449.21160	411.716	14.94	0.5074	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			309.96330	326.683	15.07	0.4526	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			510.96330	469.683	15.07	0.5474	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			390.35450	414.798	14.82	0.5335	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			391.35450	357.798	14.82	0.4665	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			392.39090	406.122	15.39	0.3513	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,237.39090	1,194.122	15.39	0.6487	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			367.76610	380.603	15.52	0.3333	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,312.76610	1,268.603	15.52	0.6667	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			418.65060	433.327	15.27	0.3700	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,163.65060	1,121.327	15.27	0.6300	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,167.36320	2,119.903	16.19	0.7273	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			362.29110	372.302	16.29	0.2621	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,250.29110	2,202.302	16.29	0.7379	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			346.06390	355.567	16.39	0.2520	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,334.06390	2,285.567	16.39	0.7480	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			379.36320	389.903	16.19	0.2727	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,424.77230	1,467.032	14.55	0.5619	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,264.77230	1,227.032	14.55	0.4381	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,383.00990	1,423.968	14.61	0.5502	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,323.00990	1,283.968	14.61	0.4498	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,467.77870	1,511.339	14.49	0.5737	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,207.77870	1,171.339	14.49	0.4263	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.04300		2.04650			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08440		2.08850			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12590		2.13040			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34440		2.34690			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			91.21970	87.245	18.34	0.1387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,526.21970	1,557.245	18.34	0.8613	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			112.70920	106.253	17.81	0.1665	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,347.70920	1,376.253	17.81	0.8335	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			101.36640	96.220	18.07	0.1519	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,436.36640	1,466.220	18.07	0.8481	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,678.56410	1,717.295	16.95	0.7139	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			343.24860	341.165	17.05	0.2728	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,758.24860	1,797.165	17.05	0.7272	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			385.09420	382.618	16.84	0.2999	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,600.09420	1,638.618	16.84	0.7001	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			363.56410	361.295	16.95	0.2861	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			420.34290	415.764	17.52	0.2541	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,616.34290	2,656.764	17.52	0.7459	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			401.83230	397.417	17.57	0.2450	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,697.83230	2,738.417	17.57	0.7550	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			384.09800	379.842	17.61	0.2361	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,780.09800	2,820.842	17.61	0.7639	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,678.99490	2,668.902	14.42	0.7257	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			709.99490	724.902	14.42	0.2743	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,619.79800	2,609.894	14.49	0.7157	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			750.79800	765.894	14.49	0.2843	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,739.45880	2,729.164	14.34	0.7357	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			670.45880	685.164	14.34	0.2643	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			1.55420		1.55320			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.57780		1.57710			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.60040		1.59950			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72670		1.72380			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			17.42550	17.692	19.13	0.0439	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,885.42550	1,875.692	19.13	0.9561	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			14.87620	15.140	19.35	0.0379	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,982.87620	1,973.140	19.35	0.9621	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			20.43040	20.697	18.92	0.0507	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,788.43040	1,778.697	18.92	0.9493	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			135.35320	141.784	17.70	0.1661	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,964.35320	1,963.784	17.70	0.8339	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			125.22110	131.053	17.82	0.1551	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,054.22110	2,053.053	17.82	0.8449	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			146.35600	153.421	17.57	0.1779	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,875.35600	1,875.421	17.57	0.8221	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			187.49050	192.396	17.60	0.1728	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	17/09/2018	Foreign Exchange Option	1.84	Put			2,592.49050	2,588.396	17.60	0.8272	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			176.81680	181.474	17.68	0.1643	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,681.81680	2,677.474	17.68	0.8357	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			166.78200	171.196	17.77	0.1562	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,771.78200	2,767.196	17.77	0.8438	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,128.93950	1,148.493	16.19	0.4971	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,490.93950	1,481.493	16.19	0.5029	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,095.24800	1,114.265	16.29	0.4856	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,557.24800	1,547.265	16.29	0.5144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,163.79910	1,183.898	16.10	0.5088	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,425.79910	1,416.898	16.10	0.4912	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			0.11870		0.11850			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11840		0.11770			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11820		0.11720			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11400		0.11620			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			1.56550		1.58080			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59180		1.60750			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61760		1.63390			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69550		1.71290			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			8.84860		8.86490			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.95960		8.97720			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.07170		9.09010			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.76180		9.77270			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			37.59920	33.371	17.00	0.1332	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			622.69920	634.771	17.00	0.8668	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			36.49490	32.332	17.02	0.1296	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			631.59490	643.732	17.02	0.8704	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			38.73480	34.441	16.97	0.1368	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			613.83480	625.841	16.97	0.8632	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			94.03380	89.680	16.68	0.1893	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			956.83380	970.081	16.68	0.8107	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			92.72910	88.413	16.71	0.1870	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	18/06/2018	Foreign Exchange Option	9.85	Put			965.52910	978.813	16.71	0.8130	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			95.35790	90.967	16.66	0.1917	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			948.15790	961.367	16.66	0.8083	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			175.23050	169.690	16.26	0.2591	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,015.13050	1,027.990	16.26	0.7409	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			173.48320	167.975	16.28	0.2569	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,023.38320	1,036.275	16.28	0.7431	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			176.99680	171.425	16.24	0.2614	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,006.89680	1,019.724	16.24	0.7386	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			602.77780	601.908	14.87	0.4974	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			750.07780	760.108	14.87	0.5026	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			599.14000	598.261	14.88	0.4952	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			756.44000	766.461	14.88	0.5048	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			606.43870	605.578	14.85	0.4997	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			743.73870	753.778	14.85	0.5003	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			1.26030		1.26190			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26960		1.27130			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27750		1.27910			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36910		1.36940			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			381.00000	397.000		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			481.00000	497.000		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			581.00000	597.000		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			487.00000	504.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			587.00000	604.000		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			387.00000	404.000		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			909.00000	925.000		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			1,009.00000	1,025.000		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			809.00000	825.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			494.00000	491.000		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			394.00000	391.000		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	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			594.00000	591.000		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			1.40170		1.41650			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40680		1.42170			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41220		1.42700			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			1.24390		1.24690			0.0000	2,995,311.20	2,408	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25170		1.25480			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.26030		1.26340			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,995,311.20	2,408	2,548
Total QUANTO € / \$												2,995,311.20	2,408	2,548
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.04820	0.10960	9.07470			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.88030	0.10960	8.90560			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.71520	0.10960	8.74010			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	0.10960	2,834.61410	2,622.182	16.24	0.6050	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10960	1,387.61410	1,440.182	16.24	0.3950	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10960	2,774.88880	2,564.216	16.24	0.5971	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10960	1,427.88880	1,482.216	16.24	0.4029	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10960	2,895.10420	2,680.941	16.24	0.6128	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10960	1,348.10420	1,398.941	16.24	0.3872	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10960	3,611.53630	3,475.032	16.47	0.5155	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10960	3,455.53630	3,572.032	16.47	0.4845	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10960	4,813.83120	4,653.042	16.58	0.6139	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10960	2,457.83120	2,550.042	16.58	0.3861	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10960	4,755.44520	4,595.754	16.58	0.6095	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10960	2,499.44520	2,592.754	16.58	0.3905	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10960	4,872.66570	4,710.782	16.58	0.6183	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10960	2,416.66570	2,507.782	16.58	0.3817	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10960	5,308.09940	5,163.916	16.88	0.5662	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10960	3,907.09940	4,011.916	16.88	0.4338	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Call	0.10960	5,256.04410	5,112.717	16.88	0.5628	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.61	Put	0.10960	3,955.04410	4,060.717	16.88	0.4372	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10960	5,204.33870	5,061.870	16.88	0.5593	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10960	4,003.33870	4,109.870	16.88	0.4407	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 / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On	19/03/2018	Foreign Exchange Future			22,463.48000	22,474.69000				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			9.21320	9.21410				0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.35240	9.35380				0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.48940	9.49060				0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.26470	10.24960				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		18.38560	19.191	16.34	0.0840		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put		764.28560	765.991	16.34	0.9160		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call		17.73460	18.576	16.37	0.0816		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put		773.63460	775.376	16.37	0.9184		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call		19.05890	19.825	16.31	0.0865		0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put		754.95890	756.626	16.31	0.9135		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call		102.57150	101.861	15.31	0.2159		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put		848.77150	849.461	15.31	0.7841		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call		101.10400	100.405	15.33	0.2132		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put		857.30400	858.005	15.33	0.7868		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call		104.06140	103.339	15.28	0.2186		0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put		840.26140	840.939	15.28	0.7814		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call		230.71300	229.724	14.41	0.3417		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put		740.11300	740.324	14.41	0.6583		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call		228.30140	227.317	14.43	0.3388		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put		747.70140	747.917	14.43	0.6612		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call		233.14030	232.147	14.39	0.3447		0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put		732.54030	732.747	14.39	0.6553		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call		773.32130	783.535	13.56	0.5990		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put		513.72130	508.835	13.56	0.4010		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call		768.64830	778.797	13.58	0.5965		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put		519.04830	514.097	13.58	0.4035		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call		764.00260	774.090	13.59	0.5941		0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put		524.40260	519.390	13.59	0.4059		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			3.18500	3.18380				0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.14190	3.14070				0.0000	0.00	0	2,950
TRY / R	On	17/09/2018	Foreign Exchange Future			3.09780	3.09770				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
TRY / R	On	14/06/2019	Foreign Exchange Future			3.08680		3.07970			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			2.24250	2.226	15.88	0.0336	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			338.44250	337.226	15.88	0.9664	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			2.07800	2.059	16.03	0.0311	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			348.27800	347.059	16.03	0.9689	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			2.42270	2.410	15.72	0.0363	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			328.62270	327.410	15.72	0.9637	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			6.57300	6.538	15.36	0.0548	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			525.87300	524.638	15.36	0.9452	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			6.25890	6.222	15.42	0.0523	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			535.55890	534.322	15.42	0.9477	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			6.90430	6.870	15.30	0.0574	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			516.20430	514.970	15.30	0.9426	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			46.33930	46.188	13.88	0.2442	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			308.63930	308.388	13.88	0.7558	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			44.60790	44.457	13.93	0.2365	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			316.90790	316.657	13.93	0.7635	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			48.13780	47.986	13.83	0.2520	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			300.43780	300.186	13.83	0.7480	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			74.97270	76.713	15.33	0.2536	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			525.27270	519.913	15.33	0.7464	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			73.40480	75.111	15.36	0.2491	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			533.70480	528.311	15.36	0.7509	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			76.57820	78.352	15.29	0.2581	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			516.87820	511.552	15.29	0.7419	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			1.22430		1.21810			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20730		1.20090			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18840		1.18180			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												1 904 593 344.00	147,626	1,535,654
Total Options												9 486 756.65	93,500	3,698,216
Grand Total:												1,914,080,100.65	241,126	5,233,870