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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2018

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			12.03000		12.07160			0.0000	421,050,000.00	35,000	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.03180		12.07160			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.03180		12.07340			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.03720		12.07890			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.03900		12.08070			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			12.04080		12.08260			0.0000	2,408,160.00	200	200
\$ / R On 15/02/2018 Foreign Exchange Future			12.04260		12.08440			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			12.04440		12.08620			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.06610		12.10810			0.0000	1,206,610.00	100	5,786
\$ / R On 01/03/2018 Foreign Exchange Future			12.06790		12.10990			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.06970		12.11170			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.09300		12.13500			0.0000	0.00	0	5,377
\$ / R On 19/03/2018 Foreign Exchange Future			12.10010		12.14210			0.0000	1,274,225,230.70	105,307	806,595
\$ / R On 22/03/2018 Foreign Exchange Future			12.10540		12.14740			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.11790		12.15980			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.16340		12.20520			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.16510		12.20700			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.17380		12.21560			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.18930		12.23120			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.19280		12.23460			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.19790		12.23980			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			12.19960		12.24150			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.20470		12.24670			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.22700		12.26900			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.25780		12.30000			0.0000	19,722,800.20	1,609	181,412
\$ / R	On	29/06/2018	Foreign Exchange Future			12.27660		12.31890			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.28170		12.32410			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.28860		12.33100			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.31250		12.35510			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.31940		12.36190			0.0000	6,159,700.00	500	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.32110		12.36370			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.33140		12.37400			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.34330		12.38600			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.35350		12.39600			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.38380		12.42590			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.41240		12.45420			0.0000	0.00	0	7,505
\$ / R	On	28/09/2018	Foreign Exchange Future			12.43100		12.47250			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.47650		12.51730			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.48320		12.52400			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.48660		12.52730			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.49500		12.53560			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.50830		12.54870			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.53630		12.57630			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.55450		12.59420			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.55940		12.59910			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.58750		12.62670			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.66040		12.69880			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.71720		12.75540			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.86850		12.90660			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.18150		13.21910			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.53150		13.56790			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.62450		13.66010			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.72150		13.75630			0.0000	0.00	0	0
Total \$ / R Future												1,724,772,500.90	142,716	1,113,740
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,728.40810	1,770.000	17.40	1.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.00810	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.02030	0.000	17.40	0.0000	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,128.42030	1,170.000	17.40	1.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.01790	0.010	50.79	0.0001	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,788.41790	1,828.210	50.79	0.9999	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,978.51580	3,018.256	87.03	0.9997	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.11580	0.056	87.03	0.0003	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,088.45040	1,128.221	34.83	0.9997	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.05040	0.021	34.83	0.0003	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			70.03200	80.636	16.34	0.5377	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			93.43200	62.436	16.34	0.4623	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		332.60680	288.921	18.51	0.9223	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put		9.20680	7.121	18.51	0.0777	0.00	0	30,000
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put		348.71400	383.909	21.51	0.9426	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call		12.11400	5.709	21.51	0.0574	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call		0.07460	0.042	30.46	0.0004	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put		1,671.17460	1,712.842	30.46	0.9996	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put		1,821.14980	1,862.830	32.00	0.9998	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call		0.04980	0.030	32.00	0.0002	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		2,119.33260	2,161.018	32.55	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		0.03260	0.018	32.55	0.0001	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put		50.84930	57.320	15.64	0.3145	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call		223.44930	188.120	15.64	0.6855	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call		415.54120	376.391	16.74	0.8924	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put		12.94120	15.591	16.74	0.1076	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put		56.40840	63.412	15.55	0.3397	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call		209.00840	174.212	15.55	0.6603	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put		123.68080	141.033	15.27	0.5814	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call		106.28080	81.833	15.27	0.4186	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call		261.41600	224.932	15.88	0.7438	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put		38.81600	44.132	15.88	0.2562	0.00	0	1,260
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		2,095.63940	2,137.422	28.84	0.9998	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		0.03940	0.022	28.84	0.0002	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put		2,113.83810	2,155.624	27.68	0.9998	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		0.03810	0.024	27.68	0.0002	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put		115.20990	129.904	15.12	0.3988	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call		263.30990	236.004	15.12	0.6012	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call		485.79660	449.258	14.08	0.8491	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put		27.69660	33.158	14.08	0.1509	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put		1,693.73140	1,735.405	22.08	0.9929	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		1.83140	1.505	22.08	0.0071	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put		463.22460	495.249	17.54	0.7878	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call		71.32460	61.349	17.54	0.2122	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call		326.08030	295.452	14.79	0.6889	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put		77.98030	89.352	14.79	0.3111	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		2,072.73460	2,114.587	23.90	0.9968	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		0.83460	0.687	23.90	0.0032	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		6.06710	5.215	20.60	0.0228	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,296.16710	1,337.315	20.60	0.9772	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,394.81340	1,435.977	20.88	0.9827	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		4.71340	3.877	20.88	0.0173	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,295.77820	1,336.594	20.74	0.9737	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		7.47820	6.294	20.74	0.0263	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,197.48310	2,239.200	21.84	0.9919	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		2.48310	2.200	21.84	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.03550	0.033	29.51	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,357.93550	5,399.933	29.51	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			0.03470	0.032	29.51	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,367.93470	5,409.932	29.51	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.03640	0.034	29.51	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			122.82540	114.689	17.29	0.2739	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			442.76820	415.926	14.78	0.7025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			100.66820	115.826	14.78	0.2975	115,826.30	1,000	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			409.73930	384.344	14.91	0.6711	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			117.63930	134.244	14.91	0.3289	3,356,107.50	25,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			49.00660	58.656	14.26	0.1822	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			469.40890	502.040	16.99	0.6916	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			141.50890	132.140	16.99	0.3084	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			676.08040	639.301	14.00	0.8659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			33.98040	39.201	14.00	0.1341	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			530.72540	564.589	17.29	0.7261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			284.85590	312.056	15.95	0.5506	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			331.85030	310.202	15.25	0.5873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			169.75030	190.102	15.25	0.4127	4,752,555.00	25,000	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			867.31780	905.172	18.66	0.8541	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			59.41780	55.272	18.66	0.1459	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			591.10660	558.756	14.26	0.8178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,248.35150	4,290.317	29.51	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			694.14530	730.073	18.03	0.7983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			86.24530	80.173	18.03	0.2017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			94.19280	87.971	17.87	0.2183	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			652.09280	687.871	17.87	0.7817	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			226.95590	212.156	15.95	0.4494	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			28.39490	26.033	19.84	0.0743	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			208.17150	194.530	16.14	0.4205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			316.07150	344.431	16.14	0.5795	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,280.46240	2,322.202	21.47	0.9918	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.56240	2.302	21.47	0.0082	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.45150	0.417	29.51	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			14.36950	13.100	20.31	0.0403	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			37.37080	34.828	19.45	0.0965	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,095.27080	1,134.728	19.45	0.9035	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			19.59590	17.910	20.10	0.0534	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,397.49590	1,437.810	20.10	0.9466	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,236.29490	1,275.933	19.84	0.9257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			244.12420	269.178	15.68	0.5083	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			36.68860	34.196	19.48	0.0949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,104.58860	1,144.096	19.48	0.9051	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,658.64060	1,699.669	20.51	0.9691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			10.74060	9.769	20.51	0.0309	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,532.26950	1,573.000	20.31	0.9597	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,207.88990	1,247.688	19.80	0.9214	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,399.84790	2,441.790	21.84	0.9933	0.00	0	0

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\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		1.94790	1.890	21.84	0.0067	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		1,884.28410	1,925.682	20.86	0.9808	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		6.38410	5.782	20.86	0.0192	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call		256.22420	239.278	15.68	0.4917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,590.46710	1,631.345	20.41	0.9643	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		1,982.98440	2,024.496	21.01	0.9845	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		5.08440	4.596	21.01	0.0155	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,459.60050	2,501.754	22.22	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		1.70050	1.854	22.22	0.0065	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call		29.98990	27.788	19.80	0.0786	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		13.14190	11.973	20.37	0.0372	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,111.67920	2,153.307	21.21	0.9883	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		3.77920	3.407	21.21	0.0117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		9.59670	8.721	20.59	0.0279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		1,707.49670	1,748.621	20.59	0.9721	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		12.56710	11.445	20.41	0.0357	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		1,815.38350	1,856.687	20.75	0.9778	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		8.57240	7.783	20.66	0.0251	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		1,756.47240	1,797.683	20.66	0.9749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		75.70850	70.389	18.25	0.1803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		753.60850	790.289	18.25	0.8197	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,571.04190	1,611.873	20.37	0.9628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		1,795.73060	1,837.004	20.72	0.9769	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		6.99120	6.336	20.80	0.0208	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		1,844.89120	1,886.236	20.80	0.9792	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		1,933.59790	1,975.055	20.94	0.9828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		5.69790	5.155	20.94	0.0172	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		7.48350	6.787	20.75	0.0222	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		1.81890	1.872	22.03	0.0066	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		4.04730	3.651	21.16	0.0125	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,081.94730	2,123.551	21.16	0.9875	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		1.63350	1.762	23.43	0.0059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		2,649.53350	2,691.662	23.43	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		7.83060	7.104	20.72	0.0231	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,539.56910	2,581.711	22.73	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,429.45850	3,471.515	28.37	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		1.55850	1.615	28.37	0.0046	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		4.64120	4.192	21.07	0.0142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,022.54120	2,064.092	21.07	0.9858	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,429.71890	2,471.772	22.03	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		1.56660	1.614	29.13	0.0045	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		2,300.34790	2,342.098	21.50	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		2.44790	2.198	21.50	0.0078	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		2.18360	1.959	21.57	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,350.08360	2,391.859	21.57	0.9930	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		1.66910	1.812	22.73	0.0062	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			2.03890	1.903	21.72	0.0068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			4.23630	3.823	21.13	0.0131	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,062.13630	2,103.723	21.13	0.9869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,609.91640	1,650.840	20.44	0.9657	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			12.01640	10.940	20.44	0.0343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,549.46660	3,591.514	29.13	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.64550	1.779	23.17	0.0060	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			2.13420	1.916	21.59	0.0069	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,360.03420	2,401.816	21.59	0.9931	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,759.50580	2,801.622	24.12	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.60580	1.722	24.12	0.0056	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,379.93890	2,421.803	21.72	0.9932	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,913.86310	1,955.297	20.91	0.9820	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			171.79120	160.455	16.56	0.3613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			389.69120	420.354	16.56	0.6387	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,809.49540	2,851.606	24.44	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.59540	1.706	24.44	0.0055	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,609.54550	2,651.679	23.17	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			858.43480	896.209	18.63	0.8517	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,629.38940	1,670.356	20.47	0.9671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			11.48940	10.456	20.47	0.0329	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			36.02000	33.575	19.52	0.0933	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,113.92000	1,153.475	19.52	0.9067	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			5.96310	5.397	20.91	0.0180	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			546.45060	580.599	17.37	0.7341	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			16.41990	14.986	20.22	0.0455	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,474.31990	1,514.886	20.22	0.9545	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,859.48650	2,901.592	24.76	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.58650	1.692	24.76	0.0054	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			60.53480	56.309	18.63	0.1483	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			2.39260	2.148	21.51	0.0076	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,719.51500	2,761.635	23.87	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.61500	1.735	23.87	0.0057	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,119.45840	3,161.539	26.40	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.55840	1.639	26.40	0.0050	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			118.55060	110.699	17.37	0.2659	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			6.68100	6.053	20.83	0.0200	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,378.37700	1,418.622	20.07	0.9445	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			20.47700	18.722	20.07	0.0555	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,018.64180	4,060.585	29.51	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.74180	0.685	29.51	0.0020	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,310.29260	2,352.048	21.51	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			418.01940	449.436	16.72	0.6587	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			25.48120	23.338	19.92	0.0675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,283.38120	1,323.238	19.92	0.9325	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			8.19310	7.436	20.69	0.0241	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		1,776.09310	1,817.336	20.69	0.9759	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,864.58100	1,905.953	20.83	0.9800	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,042.33420	2,083.903	21.10	0.9864	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		320.89470	299.811	15.30	0.5744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		178.79470	199.711	15.30	0.4256	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,858.94090	3,900.863	29.51	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		1.04090	0.963	29.51	0.0028	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		160.11940	149.536	16.72	0.3413	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		1.55570	1.617	27.92	0.0047	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		34.08800	31.784	19.61	0.0888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,141.98800	1,181.684	19.61	0.9112	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		47.52950	44.248	19.04	0.1197	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		975.42950	1,014.148	19.04	0.8803	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		4.43420	4.003	21.10	0.0136	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		492.09410	525.206	17.10	0.7049	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,609.47220	3,651.516	29.51	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		1.57220	1.616	29.51	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,769.50360	2,811.618	24.19	0.9944	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		1.60360	1.718	24.19	0.0056	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,359.45570	3,401.517	27.92	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		1.57100	1.665	25.45	0.0052	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		26.61270	24.383	19.89	0.0701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,264.51270	1,304.283	19.89	0.9299	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,189.00510	1,228.917	19.77	0.9183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		31.10510	29.017	19.77	0.0817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		134.19410	125.306	17.10	0.2951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,347.93640	5,389.933	29.51	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		54.13510	50.373	18.82	0.1344	2,014,920.00	40,000	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		912.03510	950.273	18.82	0.8656	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,319.45480	3,361.520	27.67	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		1.55480	1.619	27.67	0.0047	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,969.47100	3,011.565	25.45	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		184.90880	206.339	15.31	0.4242	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		332.30880	311.739	15.31	0.5758	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		913.92520	952.088	18.49	0.8370	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		73.72520	69.988	18.49	0.1630	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,443.22120	2,485.367	21.16	0.9897	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		3.02120	3.267	21.16	0.0103	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,106.95070	2,149.038	20.57	0.9514	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		22.15070	22.438	20.57	0.0486	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,801.52510	2,843.550	21.56	0.9799	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		8.52510	8.650	21.56	0.0201	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,605.52800	3,647.410	22.30	0.9936	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		2.52800	2.510	22.30	0.0064	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,447.87910	3,489.727	21.71	0.9913	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		3.47910	3.527	21.71	0.0087	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			3,021.35590	3,063.238	21.47	0.9837	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			6.95590	7.038	21.47	0.0163	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			283.59030	312.013	15.06	0.4520	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			399.19030	385.813	15.06	0.5480	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			635.09530	613.437	14.22	0.7322	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			119.49530	139.637	14.22	0.2678	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,634.15740	1,675.480	19.49	0.9037	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			49.75740	49.280	19.49	0.0963	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			56.60360	55.837	19.45	0.1026	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,685.40360	1,726.537	19.45	0.8974	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,403.71190	3,445.432	21.14	0.9890	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			4.91190	4.732	21.14	0.0110	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			713.30730	749.987	16.76	0.6855	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			204.50730	199.287	16.76	0.3145	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,197.47930	2,239.417	20.52	0.9389	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			32.07930	32.217	20.52	0.0611	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,524.60000	3,566.289	20.81	0.9902	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			4.40000	4.189	20.81	0.0098	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,290.76570	2,332.828	20.61	0.9423	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			30.56570	30.728	20.61	0.0577	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			212.92870	207.390	16.69	0.3187	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			723.12870	759.490	16.69	0.6813	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,097.46480	2,139.279	20.20	0.9286	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			38.96480	38.879	20.20	0.0714	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			254.68410	281.217	14.76	0.3987	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			501.38410	485.917	14.76	0.6013	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,625.86210	3,668.102	20.05	0.9888	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			4.86210	5.102	20.05	0.0112	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,172.20280	3,214.444	20.28	0.9770	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			11.20280	11.444	20.28	0.0230	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,618.79690	1,659.240	18.93	0.8624	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			87.79690	86.240	18.93	0.1376	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			219.42100	213.728	17.01	0.2874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			969.42100	1,005.928	17.01	0.7126	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,085.80090	4,130.203	21.53	0.9852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			5.80090	8.003	21.53	0.0148	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			229.76070	223.675	16.89	0.2988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			929.76070	965.875	16.89	0.7012	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,840.65840	2,884.521	20.69	0.9473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			30.65840	32.321	20.69	0.0527	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			128.68100	125.751	18.33	0.1803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,468.68100	1,507.951	18.33	0.8197	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,869.54960	2,913.558	20.72	0.9488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			29.54960	31.358	20.72	0.0512	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			364.51420	354.468	15.68	0.4363	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			564.51420	596.668	15.68	0.5637	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			1,328.51520	1,292.869	13.06	0.9218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.51520	35.069	13.06	0.0782	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			121.60040	118.917	18.44	0.1717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,521.60040	1,561.117	18.44	0.8283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			581.72620	564.839	14.56	0.6128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			281.72620	307.039	14.56	0.3872	0.00	0	20,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			238.41060	231.996	16.80	0.3082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			898.41060	934.196	16.80	0.6918	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			905.52720	878.718	13.61	0.7941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			105.52720	120.918	13.61	0.2059	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			289.17100	281.304	16.29	0.3621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			739.17100	773.504	16.29	0.6379	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,218.86620	3,264.055	21.08	0.9631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			18.86620	21.855	21.08	0.0369	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,458.98940	2,500.677	20.28	0.9242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			48.98940	48.477	20.28	0.0758	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			174.82010	170.794	17.60	0.2364	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,174.82010	1,212.994	17.60	0.7636	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,554.08920	2,595.994	20.38	0.9308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			44.08920	43.794	20.38	0.0692	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			196.61530	191.782	17.29	0.2617	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,066.61530	1,103.982	17.29	0.7383	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			400.05210	388.938	15.44	0.4690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			500.05210	531.138	15.44	0.5310	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,224.73700	4,268.839	21.53	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			4.73700	6.639	21.53	0.0125	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,194.94820	4,239.112	21.53	0.9870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			4.94820	6.912	21.53	0.0130	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			187.89190	183.385	17.41	0.2516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,107.89190	1,145.585	17.41	0.7484	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,248.16420	3,293.411	21.11	0.9641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			18.16420	21.211	21.11	0.0359	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			151.62940	148.440	17.98	0.2086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,311.62940	1,350.640	17.98	0.7914	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,867.93730	3,912.887	21.53	0.9808	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			7.93730	10.687	21.53	0.0192	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			148.98400	145.887	18.03	0.2054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,328.98400	1,368.087	18.03	0.7946	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,081.29960	5,124.220	21.53	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.29960	2.020	21.53	0.0042	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			91.96630	90.275	18.99	0.1342	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,791.96630	1,832.475	18.99	0.8658	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,150.60530	3,195.636	21.01	0.9607	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			20.60530	23.436	21.01	0.0393	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			107.65320	105.446	18.68	0.1543	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,637.65320	1,677.646	18.68	0.8457	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			4,115.55550	4,159.890	21.53	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			5.55550	7.690	21.53	0.0143	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			83.91800	82.485	19.17	0.1237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,883.91800	1,924.685	19.17	0.8763	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			106.65450	104.480	18.70	0.1530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,646.65450	1,686.680	18.70	0.8470	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,702.32460	4,745.648	21.53	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.32460	3.448	21.53	0.0069	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,981.51670	5,024.528	21.53	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.51670	2.328	21.53	0.0048	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			460.38800	446.943	15.08	0.5209	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			410.38800	439.143	15.08	0.4791	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			116.01920	113.528	18.53	0.1648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,566.01920	1,605.728	18.53	0.8352	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,911.68890	4,954.770	21.53	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			1.68890	2.570	21.53	0.0053	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			73.26710	72.162	19.45	0.1095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,023.26710	2,064.362	19.45	0.8905	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			456.04460	442.828	15.10	0.5173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			416.04460	445.028	15.10	0.4827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			100.86610	98.886	18.81	0.1457	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,700.86610	1,741.086	18.81	0.8543	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,353.91650	4,397.772	21.53	0.9893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			3.91650	5.572	21.53	0.0107	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			109.68100	107.405	18.64	0.1568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,619.68100	1,659.605	18.64	0.8432	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,622.62210	4,666.052	21.53	0.9923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			2.62210	3.851	21.53	0.0077	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,287.19810	2,328.754	19.96	0.9125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			57.19810	56.554	19.96	0.0875	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			146.39350	143.381	18.07	0.2022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,346.39350	1,385.581	18.07	0.7978	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			110.71210	108.401	18.62	0.1581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,610.71210	1,650.601	18.62	0.8419	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,024.24310	3,068.895	20.88	0.9557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			24.24310	26.695	20.88	0.0443	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			520.36770	505.232	14.81	0.5681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			340.36770	367.432	14.81	0.4319	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,503.03550	3,548.598	21.37	0.9717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			13.03550	16.398	21.37	0.0283	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,946.77340	2,991.129	20.80	0.9524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			26.77340	28.929	20.80	0.0476	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			25.79680	28.070	20.83	0.0463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,975.79680	3,020.270	20.83	0.9537	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			439.04040	426.730	15.20	0.5032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			439.04040	468.930	15.20	0.4968	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			2,735.06510	2,778.321	20.57	0.9418	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			35.06510	36.121	20.57	0.0582	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			350.70760	378.047	14.85	0.4393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			510.70760	495.847	14.85	0.5607	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			191.32870	186.692	17.36	0.2556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,091.32870	1,128.892	17.36	0.7444	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,148.87210	1,116.247	13.14	0.8813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			48.87210	58.447	13.14	0.1187	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			404.77210	433.403	15.05	0.4756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			464.77210	451.203	15.05	0.5244	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,250.00620	8,292.215	21.53	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00620	0.015	21.53	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.77490	1.257	21.53	0.0027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,410.77490	5,453.457	21.53	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.79980	1.294	21.53	0.0028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,390.79980	5,433.494	21.53	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			505.93860	491.212	14.87	0.5571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			355.93860	383.412	14.87	0.4429	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.78730	1.275	21.53	0.0028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,400.78730	5,443.475	21.53	0.9972	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,797.54680	3,841.033	21.96	0.9715	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			16.44680	17.633	21.96	0.0285	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,326.79760	3,370.110	21.42	0.9581	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			25.69760	26.709	21.42	0.0419	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,606.89230	1,646.588	18.51	0.8294	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			125.79230	123.188	18.51	0.1706	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,766.25780	1,806.489	18.75	0.8491	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			110.35780	108.189	18.75	0.1509	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			590.34490	573.701	14.65	0.5941	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			329.34490	355.101	14.65	0.4059	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,542.53650	1,581.629	18.28	0.8126	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			143.53650	140.229	18.28	0.1874	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,429.80210	1,468.303	18.06	0.7933	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			160.80210	156.903	18.06	0.2067	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,598.90440	1,637.970	18.24	0.8083	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			154.00440	150.470	18.24	0.1917	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,397.35400	3,441.423	21.62	0.9440	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			39.25400	40.823	21.62	0.0560	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			95.19080	93.582	19.26	0.1240	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,183.29080	2,224.182	19.26	0.8760	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,612.36120	3,656.711	22.04	0.9504	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			34.26120	36.111	22.04	0.0496	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,944.57360	1,984.813	18.83	0.8515	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			116.47360	114.213	18.83	0.1485	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,035.24020	2,075.822	18.99	0.8605	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			108.94020	106.922	18.99	0.1395	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		3,973.92300	4,017.116	22.09	0.9604	0.00	0	0	
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		27.92300	28.516	22.09	0.0396	0.00	0	500	
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,487.56600	3,530.599	21.66	0.9436	0.00	0	0	
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		41.56600	41.999	21.66	0.0564	0.00	0	500	
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,594.67600	1,633.566	18.11	0.7980	0.00	0	1,000	
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		168.67600	164.966	18.11	0.2020	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		35.34880	36.740	22.07	0.0486	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		481.93340	509.873	15.02	0.4718	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		547.93340	533.173	15.02	0.5282	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		170.38900	166.540	18.14	0.2002	0.00	0	0	
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,644.38900	1,683.240	18.14	0.7998	0.00	0	1,880	
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,829.34880	3,873.440	22.07	0.9514	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,325.89690	2,366.991	19.28	0.8746	0.00	0	0	
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		101.89690	100.491	19.28	0.1254	0.00	0	0	
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,180.47240	4,222.930	21.96	0.9538	0.00	0	0	
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		36.37240	36.730	21.96	0.0462	0.00	0	500	
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,678.10300	3,722.591	21.86	0.9328	0.00	0	0	
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		54.00300	56.391	21.86	0.0672	0.00	0	500	
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,586.45840	1,624.677	17.88	0.7701	0.00	0	1,000	
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		212.35840	208.477	17.88	0.2299	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		440.70090	432.062	15.92	0.4144	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		836.50090	869.662	15.92	0.5856	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,518.95530	1,484.330	13.21	0.8890	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		64.75530	71.930	13.21	0.1110	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,786.13060	2,828.534	19.86	0.8853	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		100.33060	100.934	19.86	0.1147	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		560.51730	549.138	15.25	0.5002	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		606.31730	636.738	15.25	0.4998	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,748.74320	3,792.064	21.82	0.9270	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		62.94320	64.464	21.82	0.0730	0.00	0	750	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,583.45480	3,627.643	21.56	0.9209	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		67.65480	70.044	21.56	0.0791	0.00	0	5,300	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,651.45060	3,695.740	21.70	0.9232	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		65.65060	68.139	21.70	0.0768	0.00	0	1,550	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		408.98010	401.028	16.14	0.3900	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		914.78010	948.628	16.14	0.6100	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,456.30630	1,494.518	17.52	0.7342	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		260.50630	256.918	17.52	0.2658	0.00	0	1,464	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		247.31200	243.261	17.64	0.2537	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,523.11200	1,560.861	17.64	0.7463	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		519.54020	509.120	15.46	0.4720	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		675.34020	706.720	15.46	0.5280	0.00	0	5,300	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		313.57950	308.448	16.94	0.3122	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,219.37950	1,256.048	16.94	0.6878	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,690.34610	3,734.690	21.78	0.9244	0.00	0	0	
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		64.54610	67.091	21.78	0.0756	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			505.42180	495.327	15.54	0.4620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			701.22180	732.927	15.54	0.5380	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			336.98720	331.153	16.72	0.3320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,132.78720	1,168.753	16.72	0.6680	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,892.82230	3,934.669	21.82	0.9343	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			57.02230	57.069	21.82	0.0657	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,596.62220	4,638.638	21.82	0.9612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			30.82220	31.038	21.82	0.0388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			116.55450	115.849	19.32	0.1313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,532.35450	2,573.449	19.32	0.8687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			118.02100	117.284	19.29	0.1327	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,513.82100	2,554.884	19.29	0.8673	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			939.64100	917.978	13.84	0.7126	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			235.44100	255.578	13.84	0.2874	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			117.28510	116.564	19.31	0.1320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,523.08510	2,564.164	19.31	0.8680	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,370.28300	4,412.680	21.84	0.9489	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			42.78300	43.680	21.84	0.0511	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,844.10470	3,886.565	21.84	0.9257	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			66.60470	67.565	21.84	0.0743	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,579.13940	1,617.321	17.69	0.7475	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			251.63940	248.321	17.69	0.2525	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,163.16660	2,202.867	18.48	0.8104	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			190.46660	189.367	18.48	0.1896	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,677.53470	2,718.318	19.27	0.8556	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			141.53470	141.518	19.27	0.1444	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,543.41980	4,585.223	21.59	0.9435	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			50.71980	51.823	21.59	0.0565	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,018.93330	4,060.831	21.59	0.9203	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			76.23330	77.431	21.59	0.0797	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,571.76500	1,608.378	17.48	0.7238	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			299.06500	294.978	17.48	0.2762	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			294.69150	291.043	17.52	0.2710	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,619.09150	1,656.043	17.52	0.7290	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,336.28090	4,378.097	21.54	0.9335	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			61.88090	63.096	21.54	0.0665	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			314.62460	337.886	14.01	0.3214	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			950.22460	932.886	14.01	0.6786	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,483.67520	2,524.131	18.86	0.8315	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			172.37520	172.431	18.86	0.1685	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,788.47950	4,828.948	21.38	0.9426	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			54.77950	55.248	21.38	0.0574	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,207.25500	4,247.613	21.38	0.9178	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			83.55500	83.913	21.38	0.0822	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,564.28310	1,601.656	17.32	0.7042	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			340.58310	337.956	17.32	0.2958	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			1,440.07180	1,477.020	17.00	0.6764	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			384.27180	381.520	17.00	0.3236	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,236.22620	3,279.075	20.13	0.8671	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			140.42620	143.575	20.13	0.1329	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			182.60070	184.101	18.98	0.1694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,663.50070	2,704.701	18.98	0.8306	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			564.85160	559.234	15.82	0.4435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			925.75160	959.834	15.82	0.5565	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,481.30590	3,524.602	20.61	0.8772	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			130.40590	134.002	20.61	0.1228	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,491.88700	2,532.240	18.71	0.8158	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			200.98700	201.640	18.71	0.1842	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			181.68920	183.364	19.00	0.1687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,672.58920	2,713.964	19.00	0.8313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			183.51480	184.844	18.96	0.1701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,654.41480	2,695.444	18.96	0.8299	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,705.18290	4,745.350	21.26	0.9352	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			64.28290	64.750	21.26	0.0648	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,010.71470	5,052.301	21.21	0.9407	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			57.41470	59.801	21.21	0.0593	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,391.28370	4,433.371	21.21	0.9152	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			87.98370	90.871	21.21	0.0848	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,556.27790	1,593.534	17.14	0.6860	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			382.97790	381.034	17.14	0.3140	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,644.10280	2,684.401	18.67	0.7997	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			242.90280	244.801	18.67	0.2003	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			451.15320	449.838	17.37	0.3252	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,745.75320	1,782.638	17.37	0.6748	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,284.47540	1,268.964	13.98	0.7197	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			329.07540	351.764	13.98	0.2803	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			261.70320	265.370	19.02	0.2036	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,826.30320	2,868.170	19.02	0.7964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			260.84250	264.527	19.04	0.2029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,835.44250	2,877.327	19.04	0.7971	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			262.57240	266.214	19.01	0.2042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,817.17240	2,859.014	19.01	0.7958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			526.65560	528.153	17.78	0.3346	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,980.05560	2,019.653	17.78	0.6654	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			524.66620	526.208	17.80	0.3335	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,988.06620	2,027.708	17.80	0.6665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			522.68620	524.267	17.81	0.3325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,996.08620	2,035.767	17.81	0.6675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			531.97590	538.074	19.21	0.2851	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,132.87590	3,176.574	19.21	0.7149	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			534.71190	540.792	19.19	0.2865	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,115.61190	3,159.292	19.19	0.7135	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			6,935.62290	6,978.272	21.39	0.9011	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			154.72290	159.772	21.39	0.0989	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			533.34430	539.430	19.20	0.2858	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,124.24430	3,167.930	19.20	0.7142	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			910.23920	916.418	18.37	0.3954	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,512.33920	2,554.918	18.37	0.6046	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			908.07770	914.266	18.38	0.3946	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,520.17770	2,562.766	18.38	0.6054	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			912.40800	918.569	18.36	0.3962	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,504.50800	2,547.069	18.36	0.6038	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,651.18710	2,693.789	18.54	0.6055	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			941.28710	948.289	18.54	0.3945	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,020.45380	1,027.912	18.51	0.4097	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,624.15380	2,666.412	18.51	0.5903	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,024.93280	1,032.367	18.49	0.4112	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,608.63280	2,650.867	18.49	0.5888	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,022.68980	1,030.131	18.50	0.4105	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,616.38980	2,658.632	18.50	0.5895	0.00	0	0
Total \$ / R Option												10,239,408.80	91,000	2,980,450
Total \$ / R												1,735,011,909.70	233,716	4,094,190
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.10010		12.14210			0.0000	302,502.50	25	482
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.25780		12.30000			0.0000	122,578.00	10	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.41240		12.45420			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.55940		12.59910			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.86850		12.90660			0.0000	0.00	0	0
Total \$ / R MAXI Future												425,080.50	35	599
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1,256.70850	1,144.500	20.41	0.0357	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			159,046.70850	163,134.500	20.41	0.9643	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1,228.89100	1,118.940	20.42	0.0350	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			160,018.89100	164,108.940	20.42	0.9650	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1,285.13600	1,170.592	20.39	0.0364	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			158,075.13600	162,160.592	20.39	0.9636	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			9,810.06420	9,621.245	18.86	0.1422	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			172,810.06420	176,841.245	18.86	0.8578	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			9,719.78140	9,533.840	18.88	0.1410	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			173,719.78140	177,753.840	18.88	0.8590	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			9,901.43250	9,709.361	18.84	0.1433	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			171,901.43250	175,929.361	18.84	0.8567	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			20,424.72290	20,137.232	18.05	0.2155	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			176,004.72290	179,897.232	18.05	0.7845	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			20,287.00370	20,003.198	18.07	0.2142	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			176,867.00370	180,763.198	18.07	0.7858	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			20,563.47780	20,272.553	18.04	0.2168	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			175,143.47780	179,032.553	18.04	0.7832	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			278,361.92470	282,545.393	19.22	0.8390	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			17,414.46670	17,622.870	19.18	0.1622	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			276,504.46670	280,682.870	19.18	0.8378	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			17,342.83330	17,554.064	19.20	0.1616	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			277,432.83330	281,614.064	19.20	0.8384	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			17,271.92470	17,485.393	19.22	0.1610	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			52,466.62000	52,620.815	17.80	0.3335	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			198,806.62000	202,770.815	17.80	0.6665	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			52,268.61800	52,426.660	17.81	0.3325	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			199,608.61800	203,576.660	17.81	0.6675	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			52,665.55970	52,815.339	17.78	0.3346	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			198,005.55970	201,965.339	17.78	0.6654	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												425,080.50	35	599
£ / R	On 01/03/2018	Foreign Exchange Future				16.76260		16.96100			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				16.80710		17.00600			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.81990		17.01900			0.0000	29,720,763.30	1,767	197,703
£ / R	On 30/04/2018	Foreign Exchange Future				16.95240		17.15240			0.0000	50,857.20	3	9
£ / R	On 18/06/2018	Foreign Exchange Future				17.10180		17.30360			0.0000	25,652,700.00	1,500	9,315
£ / R	On 17/09/2018	Foreign Exchange Future				17.38350		17.58750			0.0000	26,075,250.00	1,500	12,156
£ / R	On 14/12/2018	Foreign Exchange Future				17.65500		17.85950			0.0000	0.00	0	895
£ / R	On 18/03/2019	Foreign Exchange Future				17.95160		18.15910			0.0000	0.00	0	948
£ / R	On 14/06/2019	Foreign Exchange Future				18.23420		18.44410			0.0000	0.00	0	0
Total £ / R Future												81,499,570.50	4,770	221,081
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Put			2,274.47430	2,471.648	24.03	0.9877	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Call			5.47430	4.248	24.03	0.0123	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			2,065.77650	2,259.566	21.61	0.9630	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Call			21.77650	16.666	21.61	0.0370	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			301.83010	241.308	18.05	0.3601	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			502.83010	641.408	18.05	0.6399	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			298.22760	238.331	18.07	0.3566	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			509.22760	648.431	18.07	0.6434	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			305.46780	244.319	18.03	0.3635	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			496.46780	634.419	18.03	0.6365	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			390.96860	315.461	17.65	0.4402	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			371.96860	495.561	17.65	0.5598	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			3,127.54010	3,325.615	23.51	0.9877	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			6.54010	5.515	23.51	0.0123	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Put			2,009.67040	2,202.216	21.15	0.9539	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Call			28.67040	22.116	21.15	0.0461	0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Put			576.12870	709.594	17.22	0.5623	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Call			498.52870	431.994	17.22	0.4377	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			455.60790	401.777	17.46	0.3513	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,052.00790	1,199.977	17.46	0.6487	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			452.60010	399.062	17.47	0.3494	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,059.00010	1,207.262	17.47	0.6506	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			458.63860	404.513	17.45	0.3531	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,045.03860	1,192.713	17.45	0.6469	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			592.47110	525.499	17.04	0.4312	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			788.87110	923.699	17.04	0.5688	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,181.00820	3,370.110	20.06	0.9195	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			84.60820	71.910	20.06	0.0805	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			635.03960	577.376	17.15	0.3821	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,307.53960	1,453.875	17.15	0.6179	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			641.33130	583.123	17.13	0.3851	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,293.83130	1,439.623	17.13	0.6149	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			638.17530	580.206	17.14	0.3836	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,300.67530	1,446.706	17.14	0.6164	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			946.71420	880.873	16.68	0.4634	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,207.21420	1,345.873	16.68	0.5366	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			942.89650	877.298	16.69	0.4620	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,213.39650	1,352.298	16.69	0.5380	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			950.55290	884.462	16.68	0.4648	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,201.05290	1,339.462	16.68	0.5352	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,152.45450	1,084.334	16.44	0.4903	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,293.35450	1,432.734	16.44	0.5097	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,148.46690	1,080.583	16.45	0.4890	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,299.36690	1,438.983	16.45	0.5110	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,156.45510	1,088.104	16.44	0.4915	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,287.35510	1,426.504	16.44	0.5085	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,265.80210	1,197.929	16.30	0.4914	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,461.70210	1,603.729	16.30	0.5086	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,273.65340	1,205.360	16.29	0.4937	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,449.55340	1,591.160	16.29	0.5063	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,269.71770	1,201.635	16.30	0.4925	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,455.61770	1,597.435	16.30	0.5075	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												81,499,570.50	4,770	224,581
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11079		0.11052			0.0000	199,750.76	1,803	5,608
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11289		0.11261			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11502		0.11474			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12475		0.12441			0.0000	0.00	0	0
Total ¥ / R Future												199,750.76	1,803	5,608
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			38.17740	39.744	19.41	0.1160	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			986.27740	960.944	19.41	0.8840	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			5.18060	5.024	22.19	0.0173	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,953.28060	1,926.224	22.19	0.9827	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			264.75450	270.653	15.52	0.5648	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			212.85450	191.853	15.52	0.4352	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			99.31980	101.457	21.02	0.1460	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,838.41980	1,812.957	21.02	0.8540	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			43.65090	49.981	23.57	0.0739	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,782.75090	2,761.481	23.57	0.9261	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			239.25390	243.122	18.77	0.3138	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			978.35390	954.622	18.77	0.6862	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			237.41940	242.847	20.23	0.2436	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,763.21940	1,740.447	20.23	0.7564	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			151.38170	155.981	22.89	0.1566	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,677.18170	2,653.581	22.89	0.8434	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			443.66530	452.247	18.36	0.4116	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			969.46530	949.847	18.36	0.5884	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			912.55500	928.678	19.90	0.4750	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,471.35500	1,453.778	19.90	0.5250	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			722.11350	734.337	22.30	0.3762	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,280.91350	2,259.437	22.30	0.6238	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,284.83610	1,306.237	18.58	0.6132	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			843.63610	831.337	18.58	0.3868	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												199,750.76	1,803	5,608
€ / R	On	15/02/2018	Foreign Exchange Future			14.86660		15.00000			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.90780		15.04150			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.95600		15.09030			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.96900		15.10340			0.0000	39,772,633.00	2,657	104,747
€ / R	On	29/03/2018	Foreign Exchange Future			15.00180		15.13630			0.0000	0.00	0	3
€ / R	On	30/04/2018	Foreign Exchange Future			15.10390		15.24100			0.0000	241,662.40	16	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.25960		15.39640			0.0000	0.00	0	13,644
€ / R	On	17/09/2018	Foreign Exchange Future			15.55660		15.69610			0.0000	23,334,900.00	1,500	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.84970		15.99000			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.15210		16.29180			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.45120		16.59550			0.0000	0.00	0	0
Total € / R Future												63,349,195.40	4,173	168,329
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,073.58980	1,205.327	21.57	0.9887	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			3.58980	1.927	21.57	0.0113	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,375.06290	1,507.761	19.14	0.9783	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			6.56290	5.561	19.14	0.0217	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,928.92290	2,062.833	20.25	0.9752	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			9.22290	8.833	20.25	0.0248	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			17.11710	25.419	14.27	0.0773	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			1,120.51710	994.419	14.27	0.9227	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,909.03840	2,042.605	19.92	0.9694	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			12.43840	11.605	19.92	0.0306	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			313.76010	264.855	15.13	0.4677	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			260.36010	345.855	15.13	0.5323	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			290.50080	246.016	15.28	0.4425	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			287.10080	377.016	15.28	0.5575	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,104.89910	1,972.162	18.32	0.9900	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1.49910	3.162	18.32	0.0100	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			421.21500	354.800	14.62	0.5743	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			167.81500	235.800	14.62	0.4257	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,424.99440	1,555.549	18.55	0.9377	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			28.39440	24.548	18.55	0.0623	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			34.67680	29.536	18.30	0.0738	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,321.27680	1,450.536	18.30	0.9262	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			415.28400	349.707	14.64	0.5689	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			171.88400	240.707	14.64	0.4311	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			409.41230	344.670	14.66	0.5634	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			176.01230	245.670	14.66	0.4366	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,089.84200	2,223.581	19.95	0.9644	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			16.14200	15.381	19.95	0.0356	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			0.00000	495.921	14.71	0.5370	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			0.00000	359.821	14.71	0.4630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			575.80860	672.024	14.73	0.5526	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			468.42560	428.193	14.75	0.4447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			582.02560	678.593	14.75	0.5553	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			569.61770	665.482	14.71	0.5498	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,427.07890	1,316.183	12.31	0.8833	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			40.67890	66.583	12.31	0.1167	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,408.62060	2,276.387	14.64	0.9689	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			12.22060	16.787	14.64	0.0311	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			472.20860	431.624	14.73	0.4474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			77.00300	114.153	12.71	0.1753	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			315.98520	289.897	15.67	0.3243	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			919.58520	1,030.297	15.67	0.6757	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,237.36390	6,373.725	22.15	0.9947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.76390	3.325	22.15	0.0053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			476.01770	435.082	14.71	0.4502	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			36.14260	60.310	12.24	0.1082	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			221.89970	204.539	16.46	0.2410	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,265.49970	1,384.939	16.46	0.7590	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,249.04490	3,387.178	19.50	0.9488	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			35.44490	36.778	19.50	0.0512	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,223.40300	1,123.753	12.71	0.8247	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			22.61890	33.173	11.87	0.0674	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			578.90160	526.598	14.26	0.5200	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	15.25	Put			432.50160	516.998	14.26	0.4800	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,165.37160	5,300.820	22.15	0.9849	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			11.77160	10.420	22.15	0.0151	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,462.54260	1,349.910	12.24	0.8918	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,669.01890	1,542.773	11.87	0.9326	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			300.07790	283.010	16.60	0.2504	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,723.97790	1,846.410	16.60	0.7496	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			303.38820	286.290	16.57	0.2528	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,707.28820	1,829.690	16.57	0.7472	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			569.99340	532.717	14.91	0.4275	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			873.89340	976.117	14.91	0.5725	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,956.57290	6,095.928	20.67	0.9750	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			22.67290	22.528	20.67	0.0250	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			622.85500	581.639	14.69	0.4581	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			776.75500	875.039	14.69	0.5419	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,946.23860	4,085.494	19.77	0.9200	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			82.33860	82.094	19.77	0.0800	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,564.39040	1,460.108	12.72	0.8243	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			118.29040	153.508	12.72	0.1757	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			301.72570	284.645	16.58	0.2516	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,715.62570	1,838.045	16.58	0.7484	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			343.89620	328.354	16.85	0.2429	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,233.89620	2,358.654	16.85	0.7571	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			342.39070	326.938	16.86	0.2419	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,242.39070	2,367.238	16.86	0.7581	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			340.89310	325.529	16.88	0.2410	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,250.89310	2,375.829	16.88	0.7590	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			1,032.70090	987.090	14.47	0.5323	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			880.90090	974.990	14.47	0.4677	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			1,028.62790	983.262	14.49	0.5307	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			886.82790	981.162	14.49	0.4693	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			1,036.78490	990.942	14.46	0.5339	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			874.98490	968.842	14.46	0.4661	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,297.01680	1,400.290	15.28	0.5210	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,019.06690	978.214	15.30	0.4777	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,303.56690	1,407.015	15.30	0.5223	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,025.98790	984.778	15.27	0.4803	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,290.48790	1,393.578	15.27	0.5197	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,022.51680	981.490	15.28	0.4790	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												63,349,195.40	4,173	782,395
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.49980		9.59260			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.52080		9.61360			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.52640		9.61920			0.0000	0.00	0	10,948

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	18/06/2018	Foreign Exchange Future			9.65140		9.74560			0.0000	96,514.00	10	5,794
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.77770		9.87250			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.89870		9.99280			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.15460		10.24790			0.0000	0.00	0	0
Total AU\$ / R Future												96,514.00	10	28,004
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			960.81500	1,052.746	19.65	0.9842	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			3.41500	2.546	19.65	0.0158	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			229.93690	294.462	14.52	0.6646	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			123.53690	95.262	14.52	0.3354	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			433.74140	511.355	15.29	0.8163	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			61.18440	46.370	15.33	0.1791	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			441.98440	519.970	15.33	0.8209	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			59.47460	45.024	15.36	0.1746	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			450.27460	528.624	15.36	0.8254	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			62.94140	47.755	15.29	0.1837	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			104.10140	91.723	15.28	0.1947	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			848.50140	930.323	15.28	0.8053	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			102.59910	90.406	15.31	0.1923	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			856.99910	939.006	15.31	0.8077	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			101.12090	89.109	15.33	0.1899	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			865.52090	947.709	15.33	0.8101	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,357.74240	1,442.876	15.89	0.8349	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			109.08680	99.524	15.90	0.1636	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,366.58680	1,451.824	15.90	0.8364	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			111.40890	101.641	15.87	0.1666	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,348.90890	1,433.941	15.87	0.8334	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			110.24240	100.576	15.89	0.1651	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			141.07720	132.360	16.10	0.1780	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,628.27720	1,713.660	16.10	0.8220	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			139.90330	131.267	16.11	0.1767	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,637.10330	1,722.567	16.11	0.8233	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			142.26190	133.460	16.08	0.1792	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,619.46190	1,704.760	16.08	0.8208	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			379.23050	362.457	14.49	0.3460	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,141.33050	1,217.857	14.49	0.6540	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			376.85480	360.199	14.50	0.3442	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,148.95480	1,225.599	14.50	0.6558	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			381.62310	364.726	14.47	0.3478	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,133.72310	1,210.126	14.47	0.6522	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												96,514.00	10	28,004
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.67190		9.72920			0.0000	0.00	0	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.80820		9.86620			0.0000	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
Total CAD/ R Future												0.00	0	1,350
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			83.34710	73.320	16.42	0.2402	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			424.14710	471.420	16.42	0.7598	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			81.28310	71.498	16.46	0.2352	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			432.08310	479.598	16.46	0.7648	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			85.46210	75.187	16.38	0.2453	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			416.26210	463.287	16.38	0.7547	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			98.37110	92.301	16.86	0.1794	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,052.17110	1,104.101	16.86	0.8206	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			97.04610	91.070	16.88	0.1773	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,060.84610	1,112.870	16.88	0.8227	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			99.71270	93.550	16.84	0.1815	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,043.51270	1,095.349	16.84	0.8185	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			12.92960		13.00700			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.19390		13.27310			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.46490		13.54600			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.57140		14.65320			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			26.48680	25.518	18.22	0.0741	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,169.48680	1,245.918	18.22	0.9259	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			25.88420	25.011	18.25	0.0727	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,178.88420	1,255.411	18.25	0.9273	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			27.10200	26.035	18.20	0.0754	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,160.10200	1,236.435	18.20	0.9246	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			131.97830	124.053	16.67	0.1808	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,388.87830	1,460.153	16.67	0.8192	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			130.81700	122.642	16.67	0.1791	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,397.71700	1,468.742	16.67	0.8209	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			129.66760	121.245	16.68	0.1774	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,406.56760	1,477.345	16.68	0.8226	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			211.71770	201.598	16.59	0.2153	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,705.71770	1,776.698	16.59	0.7847	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			210.25670	200.234	16.61	0.2140	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,714.25670	1,785.334	16.61	0.7860	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			213.18650	202.968	16.58	0.2166	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,697.18650	1,768.069	16.58	0.7834	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			949.08000	924.415	14.70	0.5104	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,015.88000	1,073.015	14.70	0.4896	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			945.44680	920.903	14.71	0.5089	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,022.24680	1,079.503	14.71	0.4911	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			941.82990	917.414	14.73	0.5073	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,028.62990	1,086.014	14.73	0.4927	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91940		1.92570			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93470		1.94120			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95060		1.95700			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99800		2.00400			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			368.71640	347.006	15.46	0.4680	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			411.71640	453.006	15.46	0.5320	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			326.68290	308.722	15.64	0.4296	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			469.68290	514.722	15.64	0.5704	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			414.79800	389.176	15.28	0.5078	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			357.79800	395.176	15.28	0.4922	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			406.12170	398.104	15.79	0.3420	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,194.12170	1,251.104	15.79	0.6580	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			380.60330	373.176	15.91	0.3246	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,268.60330	1,326.176	15.91	0.6754	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			433.32720	424.655	15.67	0.3601	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,121.32720	1,177.655	15.67	0.6399	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,119.90300	2,179.688	16.48	0.7319	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			372.30230	368.362	16.58	0.2578	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,202.30230	2,262.361	16.58	0.7422	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			355.56660	351.888	16.68	0.2478	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,285.56660	2,345.888	16.68	0.7522	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			389.90300	385.688	16.48	0.2681	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,467.03190	1,461.049	14.87	0.5552	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,227.03190	1,281.049	14.87	0.4448	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,423.96810	1,418.678	14.93	0.5437	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,283.96810	1,338.678	14.93	0.4563	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,511.33890	1,504.631	14.80	0.5667	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,171.33890	1,224.631	14.80	0.4333	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			2.02520		2.04300			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06630		2.08440			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10750		2.12590			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.32470		2.34440			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			87.24540	70.118	18.94	0.1149	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,557.24540	1,718.118	18.94	0.8851	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			106.25250	85.443	18.41	0.1382	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,376.25250	1,533.443	18.41	0.8618	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			96.21950	77.350	18.68	0.1260	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,466.21950	1,625.350	18.68	0.8740	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			382.61780	346.125	17.27	0.2758	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,638.61780	1,783.125	17.27	0.7242	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			361.29540	327.509	17.39	0.2632	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,717.29540	1,864.509	17.39	0.7368	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			341.16520	309.948	17.51	0.2510	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,797.16520	1,946.948	17.51	0.7490	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			415.76420	383.832	17.82	0.2381	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,656.76420	2,808.832	17.82	0.7619	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			397.41710	368.080	17.89	0.2298	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,738.41710	2,893.080	17.89	0.7702	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			379.84240	352.994	17.96	0.2218	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,820.84240	2,977.994	17.96	0.7782	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			765.89400	866.513	14.96	0.3052	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,729.16370	2,627.858	14.81	0.7146	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			685.16370	780.858	14.81	0.2854	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,668.90220	2,570.074	14.89	0.7047	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			724.90220	823.074	14.89	0.2953	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,609.89400	2,513.513	14.96	0.6948	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			1.54910		1.55420			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.57270		1.57780			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59520		1.60040			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72190		1.72670			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			17.69200	16.612	19.60	0.0412	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,875.69200	1,925.612	19.60	0.9588	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			15.13970	14.202	19.81	0.0356	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,973.13970	2,023.202	19.81	0.9644	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			20.69730	19.450	19.39	0.0477	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,778.69730	1,828.450	19.39	0.9523	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			141.78430	139.009	18.00	0.1623	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,963.78430	2,012.009	18.00	0.8377	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			131.05250	128.895	18.14	0.1518	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	18/06/2018	Foreign Exchange Option	1.77	Put			2,053.05250	2,101.895	18.14	0.8482	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			153.42120	149.971	17.86	0.1735	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,875.42120	1,922.971	17.86	0.8265	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			192.39630	191.211	17.88	0.1707	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,588.39630	2,639.211	17.88	0.8293	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			181.47370	180.501	17.97	0.1623	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,677.47370	2,728.501	17.97	0.8377	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			171.19640	170.422	18.05	0.1544	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,767.19640	2,818.422	18.05	0.8456	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,148.49250	1,146.521	16.48	0.4926	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,481.49250	1,527.521	16.48	0.5074	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,114.26470	1,112.671	16.57	0.4814	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,547.26470	1,593.671	16.57	0.5186	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,183.89800	1,181.513	16.39	0.5041	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,416.89800	1,462.513	16.39	0.4959	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			0.11860		0.11870			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11800		0.11840			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11820			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11230		0.11400			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			1.55070		1.56550			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57670		1.59180			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.60220		1.61760			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.68070		1.69550			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			8.82140		8.84860			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.93160		8.95960			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.04340		9.07170			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73150		9.76180			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			33.37140	30.756	17.35	0.1240	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			634.77140	659.356	17.35	0.8760	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			32.33210	29.790	17.37	0.1207	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			643.73210	668.390	17.37	0.8793	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			34.44100	31.751	17.32	0.1275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			625.84100	650.351	17.32	0.8725	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			89.68050	88.441	17.02	0.1854	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			970.08050	996.841	17.02	0.8146	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			88.41290	87.193	17.05	0.1831	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			978.81290	1,005.593	17.05	0.8169	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			90.96700	89.707	17.00	0.1877	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			961.36700	988.107	17.00	0.8123	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			169.69040	168.674	16.57	0.2555	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,027.99040	1,055.274	16.57	0.7445	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			167.97520	166.978	16.59	0.2533	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,036.27520	1,063.578	16.59	0.7467	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			171.42450	170.388	16.55	0.2577	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,019.72450	1,046.988	16.55	0.7423	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			601.90800	601.223	15.20	0.4919	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			760.10800	789.723	15.20	0.5081	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			598.26100	597.610	15.21	0.4897	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			766.46100	796.110	15.21	0.5103	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			605.57790	604.858	15.18	0.4941	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			753.77790	783.358	15.18	0.5059	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			1.25180		1.26030			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26100		1.26960			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26880		1.27750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36060		1.36910			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			397.00000	482.000		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			497.00000	582.000		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			597.00000	682.000		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			504.00000	590.000		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			604.00000	690.000		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			404.00000	490.000		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			925.00000	1,012.000		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			1,025.00000	1,112.000		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

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	17/09/2018	Foreign Exchange Option	1.36	Put			825.00000	912.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			491.00000	406.000		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			391.00000	306.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			591.00000	506.000		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			1.39010		1.40170			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39520		1.40680			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40050		1.41220			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			1.23710		1.24390			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24490		1.25170			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25330		1.26030			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,548
Total QUANTO € / \$												0.00	0	2,548
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.02620	0.10990	9.04820			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.85860	0.10990	8.88030			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.69380	0.10990	8.71520			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	0.10990	2,622.18200	2,424.546	15.87	0.5902	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10990	1,440.18200	1,462.546	15.87	0.4098	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10990	2,564.21620	2,368.020	15.87	0.5820	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10990	1,482.21620	1,506.020	15.87	0.4180	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10990	2,680.94090	2,481.899	15.87	0.5984	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10990	1,398.94090	1,419.899	15.87	0.4016	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10990	3,475.03230	3,317.620	16.32	0.5052	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10990	3,572.03230	3,631.620	16.32	0.4948	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10990	4,653.04210	4,454.391	16.32	0.6058	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10990	2,550.04210	2,568.391	16.32	0.3942	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10990	4,595.75360	4,397.862	16.32	0.6013	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10990	2,592.75360	2,611.862	16.32	0.3987	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10990	4,710.78230	4,511.383	16.32	0.6103	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10990	2,507.78230	2,525.383	16.32	0.3897	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10990	5,163.91580	5,064.096	17.00	0.5589	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10990	4,011.91580	4,126.096	17.00	0.4411	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10990	5,112.71740	5,013.665	17.00	0.5554	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10990	4,060.71740	4,175.665	17.00	0.4446	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10990	5,061.86950	4,963.584	17.00	0.5520	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10990	4,109.86950	4,225.584	17.00	0.4480	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On	19/03/2018	Foreign Exchange Future			22,329.01000		22,463.48000			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			9.16470		9.21320			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.30350		9.35240			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.44000		9.48940			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.21080		10.26470			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			19.19090	15.528	16.55	0.0705	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			765.99090	810.828	16.55	0.9295	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			18.57590	14.997	16.58	0.0683	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			775.37590	820.297	16.58	0.9317	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			19.82550	16.078	16.53	0.0727	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			756.62550	801.378	16.53	0.9273	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			101.86080	95.574	15.61	0.2038	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			849.46080	892.074	15.61	0.7962	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			100.40520	94.209	15.64	0.2013	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			858.00520	900.709	15.64	0.7987	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			103.33870	96.961	15.58	0.2064	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			840.93870	883.461	15.58	0.7936	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			229.72410	219.337	14.67	0.3281	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			740.32410	779.337	14.67	0.6719	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			227.31680	217.051	14.69	0.3253	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			747.91680	787.051	14.69	0.6747	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			232.14730	221.647	14.65	0.3310	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			732.74730	771.647	14.65	0.6690	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			783.53510	763.765	13.84	0.5856	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			508.83510	542.965	13.84	0.4144	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			778.79670	759.181	13.85	0.5832	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			514.09670	548.381	13.85	0.4168	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			774.09000	754.619	13.87	0.5808	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			519.39000	553.819	13.87	0.4192	0.00	0	0
Total SGD / R Option												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 SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.16690		3.18500			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.12400		3.14190			0.0000	3,327,060.00	1,065	4,015
TRY / R	On	17/09/2018	Foreign Exchange Future			3.08190		3.09780			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.06190		3.08680			0.0000	0.00	0	0
Total TRY / R Future												3,327,060.00	1,065	4,448
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			2.22630	1.635	15.99	0.0259	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			337.22630	354.735	15.99	0.9741	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			2.05880	1.524	16.17	0.0241	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			347.05880	364.624	16.17	0.9759	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			2.40990	1.757	15.82	0.0278	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			327.40990	344.857	15.82	0.9722	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			6.53750	4.666	14.88	0.0423	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			524.63750	540.666	14.88	0.9577	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			6.22200	4.375	14.91	0.0400	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			534.32200	550.375	14.91	0.9600	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			6.87040	4.975	14.86	0.0448	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			514.97040	530.975	14.86	0.9552	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			46.18790	43.962	14.12	0.2334	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			308.38790	322.062	14.12	0.7666	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			44.45730	42.320	14.17	0.2261	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			316.65730	330.420	14.17	0.7739	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			47.98590	45.668	14.07	0.2410	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			300.18590	313.768	14.07	0.7590	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			76.71260	73.084	15.57	0.2433	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			519.91260	541.184	15.57	0.7567	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			75.11130	71.565	15.60	0.2390	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			528.31130	549.665	15.60	0.7610	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			78.35200	74.639	15.54	0.2477	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			511.55200	532.739	15.54	0.7523	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												3,327,060.00	1,065	4,448
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22260		1.22430			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20560		1.20730			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18650		1.18840			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 873 669 672.06	154,572	1,548,629
Total Options									10 239 408.80	91,000	3,599,216
Grand Total:									1,883,909,080.86	245,572	5,147,845