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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2018 Foreign Exchange Future			11.89550		12.00180			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.90650		12.01210			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.91360		12.01940			0.0000	738,476,409.60	61,986	796,061
\$ / R On 22/03/2018 Foreign Exchange Future			11.91890		12.02480			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.92960		12.03560			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.93140		12.03740			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.94560		12.05190			0.0000	573,830,787.20	48,037	45,750
\$ / R On 16/04/2018 Foreign Exchange Future			11.96250		12.06870			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.97580		12.08220			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.97750		12.08380			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.98580		12.09230			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.98910		12.09560			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.00060		12.10730			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.00380		12.11050			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.00860		12.11540			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.01020		12.11700			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.01500		12.12190			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.03590		12.14290			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.06480		12.17190			0.0000	40,947,931.20	3,394	225,709
\$ / R On 29/06/2018 Foreign Exchange Future			12.08230		12.18960			0.0000	0.00	0	445
\$ / R On 02/07/2018 Foreign Exchange Future			12.08710		12.19450			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			12.09350		12.20090			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.11590		12.22340			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.12230		12.22990			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.12390		12.23150			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.13350		12.24110			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.14470		12.25240			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.15430		12.26200			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.18310		12.29100			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.21020		12.31830			0.0000	109,891.80	9	38,392
\$ / R	On	28/09/2018	Foreign Exchange Future			12.22760		12.33590			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.27040		12.37910			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.27680		12.38550			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.28000		12.38870			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.28790		12.39670			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.30060		12.40950			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.30540		12.41430			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.32760		12.43670			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.34480		12.45400			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.34940		12.45870			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.37540		12.48500			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.44280		12.55300			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.49410		12.60360			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.63520		12.73650			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.92680		13.01140			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.24340		13.33030			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.32910		13.42050			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.41860		13.51460			0.0000	0.00	0	0
Total \$ / R Future												1,353,365,019.80	113,426	1,306,703
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			31.48620	41.252	16.19	0.3142	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			233.28620	136.752	16.19	0.6858	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			122.93520	184.458	17.20	0.7604	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			74.73520	29.958	17.20	0.2396	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,317.91480	2,423.514	29.96	0.9999	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.01480	0.014	29.96	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00000	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,480.60000	5,586.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00000	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,490.60000	5,596.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00000	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			8.21610	12.762	14.66	0.0812	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			379.99300	287.605	14.27	0.7744	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			30.59300	44.005	14.27	0.2256	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			20.36260	8.609	16.36	0.0539	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			277.70660	194.645	14.04	0.6414	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			58.30660	81.045	14.04	0.3586	0.00	0	90,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			371.65700	279.867	14.25	0.7653	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			32.25700	46.267	14.25	0.2347	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			577.61610	476.362	14.66	0.9188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			72.92690	100.158	13.95	0.4170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			440.17780	344.128	14.39	0.8316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			20.77780	30.528	14.39	0.1684	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			339.04290	249.839	14.18	0.7271	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			39.64290	56.239	14.18	0.2729	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			550.96260	645.009	16.36	0.9461	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			11.36680	17.299	14.57	0.1051	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			77.41440	41.548	14.94	0.2127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			258.01440	327.948	14.94	0.7873	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			156.99850	97.747	14.18	0.4144	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			127.59850	174.147	14.18	0.5856	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			242.32690	163.758	13.95	0.5830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			4.59420	2.036	19.04	0.0133	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00000	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,370.60000	4,476.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			478.58000	568.485	15.92	0.9262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			27.98000	12.085	15.92	0.0738	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			530.76680	430.899	14.57	0.8949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			692.06350	791.280	17.37	0.9687	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,331.72150	1,436.846	21.03	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			1.12150	0.446	21.03	0.0030	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			162.38560	101.511	14.15	0.4259	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			122.98560	167.911	14.15	0.5741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			935.19420	1,038.436	19.04	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.03970	0.004	24.15	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,640.98700	1,746.529	22.26	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.38700	0.129	22.26	0.0009	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			740.12280	840.467	17.70	0.9738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			9.52280	4.067	17.70	0.0262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			11.46350	4.880	17.37	0.0313	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,501.21990	1,606.625	21.71	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			98.90110	55.942	14.69	0.2705	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			209.50110	272.342	14.69	0.7295	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			64.63540	33.376	15.13	0.1774	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			295.23540	369.776	15.13	0.8226	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,400.63970	2,506.404	24.15	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.25370	0.079	22.77	0.0006	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			1.24800	0.505	20.91	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,301.84800	1,406.905	20.91	0.9966	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			1.92500	0.830	20.44	0.0055	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,182.52500	1,287.229	20.44	0.9945	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.61990	0.224	21.71	0.0016	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.12460	0.034	23.68	0.0002	0.00	0	55

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	13.72	Call			0.31790	0.103	22.50	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,700.91790	1,806.503	22.50	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			1.85600	0.796	20.48	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,192.45600	1,297.196	20.48	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,770.85370	1,876.479	22.77	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.02110	0.001	23.19	0.0000	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,680.93930	1,786.511	22.42	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.33930	0.111	22.42	0.0008	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,520.62600	2,626.401	23.51	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.02600	0.001	23.51	0.0000	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,000.72460	2,106.434	23.68	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,820.81650	1,926.465	22.97	0.9995	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.15390	0.043	23.41	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,930.75390	2,036.443	23.41	0.9997	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,100.69280	2,206.424	24.08	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.09280	0.024	24.08	0.0002	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,580.62110	2,686.400	23.19	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			807.95880	909.570	18.17	0.9795	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.16360	0.047	23.33	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,910.76360	2,016.447	23.33	0.9997	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,230.66410	2,336.415	24.60	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.06410	0.015	24.60	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.21650	0.065	22.97	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.10740	0.028	23.88	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,550.62340	2,656.401	23.35	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.02340	0.001	23.35	0.0000	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.18510	0.054	23.17	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,870.78510	1,976.454	23.17	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			7.35880	3.170	18.17	0.0205	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,770.61100	2,876.400	22.18	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.01600	0.000	22.77	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,660.61600	2,766.400	22.77	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.14050	0.039	23.53	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,960.74050	2,066.439	23.53	0.9997	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,050.70740	2,156.428	23.88	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,140.68270	2,246.420	24.24	0.9998	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,670.60050	3,776.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.00050	0.000	18.65	0.0000	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.06970	0.017	24.48	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,200.66970	2,306.417	24.48	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.01100	0.000	22.18	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,470.63100	2,576.402	23.78	1.0000	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,500.62790	2,606.401	23.62	1.0000	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.02790	0.001	23.62	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,550.60090	3,656.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.00090	0.000	18.65	0.0000	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.08270	0.020	24.24	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.29790	0.095	22.58	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,730.61260	2,836.400	22.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.01260	0.000	22.39	0.0000	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,420.63700	2,526.403	24.05	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.03700	0.003	24.05	0.0000	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.03100	0.002	23.78	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.00760	0.000	21.59	0.0000	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.11390	0.030	23.80	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,030.71390	2,136.430	23.80	0.9998	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.07380	0.018	24.40	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,180.67380	2,286.418	24.40	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,720.89790	1,826.495	22.58	0.9993	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.00640	0.000	21.32	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			4.76170	2.105	18.97	0.0137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			925.36170	1,028.505	18.97	0.9863	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.02990	0.002	23.73	0.0000	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,480.62990	2,586.401	23.73	1.0000	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,880.60760	2,986.400	21.59	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,202.38970	1,307.163	20.52	0.9949	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			18.79240	7.968	16.50	0.0501	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			569.39240	664.368	16.50	0.9499	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			42.86170	20.275	15.52	0.1161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			383.46170	466.674	15.52	0.8839	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,930.60640	3,036.400	21.32	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.00550	0.000	21.06	0.0000	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,430.63570	2,536.403	23.99	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.03570	0.003	23.99	0.0000	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,740.87930	1,846.488	22.66	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.27930	0.088	22.66	0.0006	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1.78970	0.763	20.52	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.00240	0.000	19.67	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,980.73230	2,086.436	23.61	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.13230	0.036	23.61	0.0003	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.47270	0.164	22.02	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,581.07270	1,686.564	22.02	0.9988	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,980.60550	3,086.400	21.06	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.00000	0.000	18.65	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			36.76320	16.830	15.67	0.0987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			417.36320	503.230	15.67	0.9013	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,840.60870	2,946.400	21.80	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.00870	0.000	21.80	0.0000	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,240.60240	3,346.400	19.67	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,890.77400	1,996.450	23.25	0.9996	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.07810	0.019	24.32	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,160.67810	2,266.419	24.32	0.9999	0.00	0	41,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,481.26390	1,586.643	21.63	0.9983	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		0.66390	0.243	21.63	0.0017	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,140.60000	4,246.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.00010	0.000	18.65	0.0000	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,480.60110	3,586.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.00110	0.000	18.65	0.0000	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.93990	0.364	21.23	0.0025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,381.53990	1,486.764	21.23	0.9975	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.17400	0.050	23.25	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,053.60630	1,157.785	19.84	0.9910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		24.85320	10.469	16.03	0.0649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		505.45320	596.869	16.03	0.9351	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		151.72420	94.096	14.22	0.4030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		132.32420	180.496	14.22	0.5970	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,980.60010	4,086.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		0.00740	0.000	21.54	0.0000	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,090.60380	3,196.400	20.47	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.00380	0.000	20.47	0.0000	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		1.60510	0.674	20.64	0.0045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,232.20510	1,337.074	20.64	0.9955	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		3.00630	1.385	19.84	0.0090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		1.34050	0.548	20.83	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		3.84470	1.729	19.37	0.0113	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		984.44470	1,088.129	19.37	0.9887	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,730.60040	3,836.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		0.00040	0.000	18.65	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,890.60740	2,996.400	21.54	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,470.60000	5,576.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,440.60130	3,546.400	18.65	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		0.00130	0.000	18.65	0.0000	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		1.00850	0.395	21.15	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,361.60850	1,466.795	21.15	0.9973	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,281.94050	1,386.948	20.83	0.9963	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		143.34200	193.470	14.51	0.5796	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		168.14200	112.370	14.51	0.4204	2,247,410.00	20,000	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put		53.60870	78.094	13.66	0.2966	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call		369.20870	287.695	13.66	0.7034	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put		39.79010	59.376	13.48	0.2443	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call		415.39010	328.976	13.48	0.7557	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,562.91930	2,668.841	25.49	0.9989	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.31930	0.241	25.49	0.0011	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		974.13100	1,075.474	17.91	0.9675	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		11.53100	6.874	17.91	0.0325	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		344.67660	267.805	13.90	0.6642	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		67.27660	96.405	13.90	0.3358	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		104.87830	144.017	14.21	0.4365	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	29/03/2018	Foreign Exchange Option	11.87	Call		272.27830	205.417	14.21	0.5635	0.00	0	546
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put		0.00000	234.436	14.57	0.5334	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call		0.00000	180.036	14.57	0.4666	18,003,600.00	100,000	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		46.21450	67.820	13.69	0.2347	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		488.11450	403.420	13.69	0.7653	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		322.36770	390.200	15.10	0.6458	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		181.06770	142.700	15.10	0.3542	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,210.95630	2,316.330	19.41	0.9923	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		3.15630	2.130	19.41	0.0077	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,918.02270	3,024.199	23.16	0.9947	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		1.82270	1.699	23.16	0.0053	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,727.72490	3,833.458	26.33	0.9972	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		1.52490	0.958	26.33	0.0028	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,720.13720	1,822.961	18.37	0.9728	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		12.43720	8.761	18.37	0.0272	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,569.70880	3,675.721	25.43	0.9958	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		2.00880	1.521	25.43	0.0042	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,139.83310	3,246.165	23.72	0.9943	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		2.13310	1.965	23.72	0.0057	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		276.04610	335.804	14.61	0.5545	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		268.34610	221.604	14.61	0.4455	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		496.62850	422.021	13.72	0.6829	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		104.32850	136.221	13.72	0.3171	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		141.29370	179.718	13.93	0.3768	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		436.89370	368.818	13.93	0.6232	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put		549.44330	628.567	15.82	0.7357	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call		145.04330	117.667	15.82	0.2643	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call		652.46550	566.988	13.38	0.7903	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put		56.86550	77.888	13.38	0.2097	0.00	0	2,000
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		745.27390	830.766	16.37	0.7969	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		112.57390	91.366	16.37	0.2031	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		15.61130	11.457	18.15	0.0327	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,768.31130	1,870.857	18.15	0.9673	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,525.41160	3,631.668	24.37	0.9941	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		2.71160	2.268	24.37	0.0059	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,295.03700	2,400.138	18.55	0.9878	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		5.53700	3.938	18.55	0.0122	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,647.25630	3,753.479	23.85	0.9946	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		2.65630	2.079	23.85	0.0054	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,390.34680	2,495.544	18.83	0.9876	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		5.74680	4.144	18.83	0.0124	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		120.92070	99.069	16.31	0.2109	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		755.52070	840.469	16.31	0.7891	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,192.28520	2,295.985	18.49	0.9821	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		9.28520	6.185	18.49	0.0179	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		355.13320	419.027	14.80	0.5822	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 Option	12.20	Call			272.13320	229.227	14.80	0.4178	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,225.02250	1,121.638	12.83	0.9593	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			8.02250	11.438	12.83	0.0407	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			540.29050	467.040	13.69	0.6785	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			123.29050	156.840	13.69	0.3215	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			249.32300	300.168	14.26	0.4794	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			371.22300	315.168	14.26	0.5206	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,695.98900	1,794.764	18.20	0.9325	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			38.88900	30.664	18.20	0.0675	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,749.32910	3,855.807	21.35	0.9955	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			2.22910	1.707	21.35	0.0045	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,291.36310	3,397.585	20.96	0.9913	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			4.26310	3.485	20.96	0.0087	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			69.17830	57.661	17.82	0.1081	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,537.27830	1,632.861	17.82	0.8919	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			137.42140	117.511	16.69	0.2026	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,015.52140	1,102.711	16.69	0.7974	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,209.37360	4,316.163	19.99	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.27360	0.963	19.99	0.0026	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,194.91800	1,096.021	12.66	0.9185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			23.01800	31.221	12.66	0.0815	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			145.49290	124.551	16.57	0.2131	3,113,787.50	25,000	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			973.59290	1,059.751	16.57	0.7869	1,059,751.50	1,000	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,948.74770	3,053.511	19.64	0.9814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			10.64770	8.311	19.64	0.0186	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			152.30900	130.506	16.48	0.2220	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			940.40900	1,025.706	16.48	0.7780	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,978.27200	3,083.148	19.66	0.9821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			10.17200	7.948	19.66	0.0179	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			258.10250	223.775	15.40	0.3492	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			586.20250	658.976	15.40	0.6508	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,333.94150	3,439.836	19.90	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			5.84150	4.636	19.90	0.0109	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			64.39660	53.577	17.92	0.1013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,592.49660	1,688.777	17.92	0.8987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			456.33080	399.316	14.22	0.5433	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			284.43080	334.516	14.22	0.4567	4,181,453.75	12,500	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,654.83430	2,758.168	19.45	0.9721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			16.73430	12.968	19.45	0.0279	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			772.98930	691.457	13.34	0.7598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			101.08930	126.657	13.34	0.2402	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			193.94170	167.008	16.00	0.2740	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			772.04170	852.209	16.00	0.7260	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,349.07910	4,455.937	19.99	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.97910	0.737	19.99	0.0020	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,557.51390	2,660.224	19.38	0.9682	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	14.71	Call			19.41390	15.024	19.38	0.0318	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			103.63420	87.708	17.23	0.1566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,231.73420	1,322.908	17.23	0.8434	2,645,815.80	2,000	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,363.67500	3,469.631	19.92	0.9896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			5.57500	4.431	19.92	0.0104	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			119.92660	102.280	16.96	0.1793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,118.02660	1,207.480	16.96	0.8207	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			289.32540	251.413	15.16	0.3835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			517.42540	586.613	15.16	0.6165	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			83.81340	70.203	17.54	0.1288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,391.91340	1,485.403	17.54	0.8712	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,319.13610	4,425.980	19.99	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.03610	0.780	19.99	0.0021	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			113.35460	96.572	17.07	0.1704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,161.45460	1,251.772	17.07	0.8296	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,264.61220	3,370.349	19.85	0.9880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			6.51220	5.149	19.85	0.0120	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			85.85530	71.957	17.51	0.1317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,373.95530	1,467.157	17.51	0.8683	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,990.01240	4,096.660	19.99	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.91240	1.460	19.99	0.0038	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			40.21750	33.062	18.61	0.0653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,968.31750	2,068.262	18.61	0.9347	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,208.28190	5,315.332	19.99	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.18190	0.132	19.99	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			45.18330	37.255	18.44	0.0728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,873.28330	1,972.455	18.44	0.9272	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,108.32250	5,215.362	19.99	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.22250	0.162	19.99	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			55.18400	45.733	18.14	0.0878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,713.28400	1,810.933	18.14	0.9122	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,239.30410	4,346.110	19.99	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.20410	0.910	19.99	0.0024	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,038.35590	5,145.387	19.99	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.25590	0.187	19.99	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			54.53550	45.181	18.16	0.0868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,722.63550	1,820.381	18.16	0.9132	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,828.48800	4,935.486	19.99	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.38800	0.286	19.99	0.0008	859.20	3,000	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			50.80810	42.018	18.26	0.0813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,778.90810	1,877.218	18.26	0.9187	3,754,435.80	2,000	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			343.06300	299.230	14.79	0.4395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			421.16300	484.430	14.79	0.5605	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			60.67640	50.405	18.01	0.0958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,638.77640	1,735.605	18.01	0.9042	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,748.55380	4,855.536	19.99	0.9990	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	16.92	Call			0.45380	0.336	19.99	0.0010	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			33.83560	27.693	18.87	0.0554	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,111.93560	2,212.893	18.87	0.9446	8,851,573.20	4,000	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			339.20550	295.788	14.82	0.4356	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			427.30550	490.988	14.82	0.5644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			57.17960	47.429	18.09	0.0907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,685.27960	1,782.629	18.09	0.9093	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,478.86470	4,585.772	19.99	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.76470	0.572	19.99	0.0016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			56.50650	46.856	18.11	0.0897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,694.60650	1,792.056	18.11	0.9103	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,621.81000	3,728.080	19.99	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			3.71000	2.880	19.99	0.0070	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,382.77210	2,484.746	19.27	0.9597	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			24.67210	19.546	19.27	0.0403	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			81.82270	68.492	17.57	0.1260	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,409.92270	1,503.692	17.57	0.8740	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			324.17800	282.390	14.92	0.4202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			452.27800	517.590	14.92	0.5798	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,136.06040	3,241.457	19.77	0.9857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			7.96040	6.257	19.77	0.0143	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			397.60520	347.558	14.48	0.4920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			345.70520	402.758	14.48	0.5080	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			115.93500	98.812	17.03	0.1739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,144.03500	1,234.012	17.03	0.8261	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,057.10130	3,162.253	19.71	0.9840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			9.00130	7.053	19.71	0.0160	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			8.59650	6.744	19.73	0.0154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,086.69650	3,191.943	19.73	0.9846	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,378.10020	8,485.200	19.99	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00020	0.000	19.99	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,840.68130	2,944.989	19.57	0.9784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			12.58130	9.789	19.57	0.0216	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			356.54010	414.875	14.53	0.5163	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			388.44010	339.675	14.53	0.4837	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			383.92150	335.797	14.55	0.4796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			362.02150	420.997	14.55	0.5204	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,016.44030	923.079	12.92	0.8660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			44.54030	58.279	12.92	0.1340	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			415.05860	477.911	14.77	0.5566	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			346.95860	302.711	14.77	0.4434	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			599.96660	530.659	13.78	0.6534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			178.06660	215.859	13.78	0.3466	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,276.12210	1,367.640	17.32	0.8516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			98.02210	82.440	17.32	0.1484	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			510.28660	448.376	14.04	0.5872	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	11.90	Put			238.38660	283.576	14.04	0.4128	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			68.67730	87.694	13.12	0.1833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			890.57730	802.494	13.12	0.8167	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			89.29660	112.314	13.26	0.2203	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			811.19660	727.114	13.26	0.7797	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			587.39980	519.077	13.82	0.6446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			185.49980	224.277	13.82	0.3554	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.09650	0.069	19.99	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,518.19650	5,625.269	19.99	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			160.30040	195.651	13.69	0.3246	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			632.20040	560.451	13.69	0.6754	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			351.09950	408.794	14.50	0.5121	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			392.99950	343.594	14.50	0.4879	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.09460	0.068	19.99	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,528.19460	5,635.268	19.99	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.09260	0.067	19.99	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,538.19260	5,645.267	19.99	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,680.09400	1,776.830	18.06	0.8952	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			69.69400	59.130	18.06	0.1048	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,913.21000	4,020.040	19.67	0.9944	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.81000	2.340	19.67	0.0056	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,436.68820	3,542.920	19.62	0.9883	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			6.28820	5.220	19.62	0.0117	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,845.08760	1,943.509	18.30	0.9099	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			59.58760	50.609	18.30	0.0901	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,494.86650	1,588.831	17.66	0.8630	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			95.76650	82.331	17.66	0.1370	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			469.37450	414.941	14.41	0.5259	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			338.47450	391.441	14.41	0.4741	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,612.39020	1,707.989	17.88	0.8792	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			83.29020	71.489	17.88	0.1208	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,669.95070	1,765.532	17.89	0.8714	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			93.35070	81.432	17.89	0.1286	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,716.21240	3,822.794	18.74	0.9891	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			6.11240	5.094	18.74	0.0109	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,027.12880	2,126.337	18.47	0.9057	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			67.02880	58.637	18.47	0.0943	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,498.94350	3,604.886	18.74	0.9851	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			8.84350	7.186	18.74	0.0149	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			52.38750	45.942	18.89	0.0754	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,272.48750	2,373.642	18.89	0.9246	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,120.40620	2,220.380	18.63	0.9125	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			61.90620	54.280	18.63	0.0875	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,665.08000	1,759.755	17.77	0.8600	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			106.18000	93.255	17.77	0.1400	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,084.70530	4,191.136	19.35	0.9905	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	Call			5.80530	4.636	19.35	0.0095	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,590.48110	3,696.020	19.35	0.9817	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			11.58110	9.520	19.35	0.0183	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,715.94580	1,810.994	17.81	0.8599	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,938.21840	4,044.103	19.98	0.9838	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			10.61840	8.803	19.98	0.0162	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			503.68830	566.360	14.90	0.5395	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			436.08830	391.060	14.90	0.4605	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			108.34580	95.694	17.81	0.1401	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,416.94210	2,518.127	18.92	0.9204	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			58.94210	52.427	18.92	0.0796	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,653.04510	1,746.140	17.56	0.8295	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			144.04510	129.240	17.56	0.1705	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,292.55030	4,399.066	20.61	0.9802	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			13.55030	12.166	20.61	0.0198	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,783.14810	3,888.621	20.61	0.9669	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			24.14810	21.721	20.61	0.0331	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,852.53970	3,956.925	20.66	0.9614	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			30.83970	27.125	20.66	0.0386	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			346.71790	314.491	15.82	0.3510	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			878.41790	954.291	15.82	0.6490	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,382.14430	1,286.804	13.01	0.8733	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			63.84430	76.604	13.01	0.1267	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			318.16040	288.700	16.03	0.3269	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			959.86040	1,038.500	16.03	0.6731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,882.35940	2,985.598	19.47	0.9245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			60.65940	55.798	19.47	0.0755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			456.81930	414.597	15.16	0.4382	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			638.51930	704.397	15.16	0.5618	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			418.86450	379.977	15.37	0.4091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			710.56450	779.777	15.37	0.5909	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,687.78250	3,791.992	20.66	0.9552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			36.08250	32.192	20.66	0.0448	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,755.77490	3,859.807	20.66	0.9579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			34.07490	30.007	20.66	0.0421	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			405.85690	368.134	15.44	0.3989	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			737.55690	807.934	15.44	0.6011	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,518.96370	1,608.499	17.23	0.7938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			187.26370	168.699	17.23	0.2062	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			175.58110	158.196	17.34	0.1950	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,587.28110	1,677.996	17.34	0.8050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,714.13350	4,820.623	20.66	0.9829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			12.43350	10.823	20.66	0.0171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			234.06950	212.787	16.80	0.2516	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,275.76950	1,362.587	16.80	0.7484	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,794.44490	3,898.622	20.66	0.9593	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			32.74490	28.822	20.66	0.0407	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			818.86180	749.742	13.87	0.6660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			250.56180	289.542	13.87	0.3340	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			254.45620	231.158	16.59	0.2704	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,186.15620	1,270.958	16.59	0.7296	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,998.21700	4,103.080	20.66	0.9663	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			26.51700	23.280	20.66	0.0337	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			759.45370	694.003	14.03	0.6341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			291.15370	333.803	14.03	0.3659	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			0.00000	616.923	14.27	0.5864	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			0.00000	406.723	14.27	0.4136	5,389,082.40	13,250	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,226.65390	1,312.394	16.68	0.7383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			244.95390	222.594	16.68	0.2617	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			0.00000	778.939	13.78	0.6819	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			0.00000	268.739	13.78	0.3181	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			0.00000	840.026	13.62	0.7135	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			0.00000	229.826	13.62	0.2865	459,652.20	2,000	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			985.74510	906.495	13.52	0.7436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			167.44510	196.295	13.52	0.2564	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			73.39440	67.092	19.00	0.0900	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,615.09440	2,716.892	19.00	0.9100	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			72.88770	66.643	19.02	0.0894	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,624.58770	2,726.443	19.02	0.9106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			73.90690	67.546	18.99	0.0906	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,605.60690	2,707.346	18.99	0.9094	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,645.73590	1,736.648	17.43	0.8041	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			181.63590	164.248	17.43	0.1959	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,483.71920	4,589.730	20.74	0.9747	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			19.61920	17.330	20.74	0.0253	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,947.64240	4,052.187	20.74	0.9593	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			33.54240	29.787	20.74	0.0407	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,245.92630	2,342.450	18.21	0.8571	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			135.02630	122.850	18.21	0.1429	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,771.01620	2,873.281	19.08	0.8941	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			96.51620	90.081	19.08	0.1059	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,638.60240	1,726.496	17.28	0.7772	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			227.30240	206.497	17.28	0.2228	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,657.56730	4,763.588	20.67	0.9688	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			26.26730	23.588	20.67	0.0312	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,123.79250	4,228.303	20.67	0.9523	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			42.49250	38.303	20.67	0.0477	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			341.83580	386.562	14.16	0.3690	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			838.53580	774.462	14.16	0.6310	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			224.45100	204.058	17.32	0.2185	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,687.75100	1,776.158	17.32	0.7815	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,446.86490	4,552.262	20.63	0.9616	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	05/11/2018	Foreign Exchange Option	16.81	Call			33.56490	30.162	20.63	0.0384	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,572.78900	2,671.975	18.61	0.8734	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			122.28900	112.575	18.61	0.1266	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,652.87250	1,554.310	13.23	0.8865	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			68.57250	78.910	13.23	0.1135	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,167.27570	1,246.447	16.33	0.6757	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			361.57570	331.847	16.33	0.3243	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			257.59480	292.465	13.82	0.3029	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,001.89480	927.866	13.82	0.6971	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,632.80980	1,718.842	17.18	0.7548	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			269.50980	246.442	17.18	0.2452	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,903.70710	5,009.191	20.53	0.9667	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			30.40710	26.791	20.53	0.0333	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,312.93130	4,416.442	20.53	0.9486	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			49.63130	44.042	20.53	0.0514	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,507.71750	1,591.633	16.94	0.7264	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			311.71750	286.433	16.94	0.2736	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,335.40680	3,438.185	19.83	0.9016	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			99.40680	92.985	19.83	0.0984	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,007.17410	1,079.735	15.88	0.6166	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			465.87410	429.135	15.88	0.3834	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			677.06610	737.406	15.09	0.5098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			635.76610	586.806	15.09	0.4902	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,629.88160	1,715.038	17.11	0.7455	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			288.58160	264.438	17.11	0.2545	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			477.53830	439.768	15.81	0.3911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			978.83830	1,050.369	15.81	0.6089	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			135.21250	125.425	18.80	0.1310	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,756.51250	2,856.025	18.80	0.8690	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,580.58130	2,678.125	18.48	0.8569	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			149.28130	137.525	18.48	0.1431	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			134.55180	124.831	18.81	0.1304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,765.85180	2,865.431	18.81	0.8696	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,080.58750	1,005.525	13.84	0.7074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			261.88750	296.125	13.84	0.2926	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			135.87520	126.025	18.78	0.1316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,747.17520	2,846.625	18.78	0.8684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,818.67630	4,923.540	20.44	0.9608	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			37.37630	32.940	20.44	0.0392	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,582.55100	3,686.280	20.27	0.9101	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			91.25100	85.680	20.27	0.0899	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,627.13410	1,710.570	17.03	0.7348	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			312.13410	285.970	17.03	0.2652	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,128.98960	5,234.330	20.31	0.9649	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			33.98960	29.730	20.31	0.0351	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,500.30860	4,603.398	20.31	0.9459	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			55.30860	48.798	20.31	0.0541	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,736.12780	2,831.931	18.43	0.8391	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			189.12780	174.731	18.43	0.1609	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,167.11350	1,095.847	14.09	0.6809	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			363.51350	401.747	14.09	0.3191	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			203.08020	188.470	18.67	0.1632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,929.48020	3,024.370	18.67	0.8368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			204.68270	189.958	18.64	0.1644	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,911.08270	3,005.858	18.64	0.8356	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			371.15220	343.931	17.12	0.2787	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,817.55220	1,899.830	17.12	0.7213	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			203.88080	189.212	18.66	0.1638	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,920.28080	3,015.112	18.66	0.8362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			438.13440	412.910	17.46	0.2912	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,061.63440	2,137.710	17.46	0.7088	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			436.30440	411.183	17.47	0.2902	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,069.80440	2,145.983	17.47	0.7098	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			434.47850	409.460	17.49	0.2891	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,077.97850	2,154.260	17.49	0.7109	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			443.71660	429.097	18.83	0.2500	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,232.31660	3,302.297	18.83	0.7500	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,092.72670	7,172.309	20.38	0.9294	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			104.12670	99.109	20.38	0.0706	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			442.71610	428.136	18.85	0.2494	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,241.31610	3,311.336	18.85	0.7506	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			441.72000	427.173	18.86	0.2489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,250.32000	3,320.373	18.86	0.7511	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			781.47650	758.609	17.99	0.3584	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,611.17650	2,675.209	17.99	0.6416	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			779.45160	756.661	18.00	0.3576	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,619.15160	2,683.261	18.00	0.6424	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			777.43380	754.719	18.00	0.3568	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,627.13380	2,691.319	18.00	0.6432	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,760.42390	2,828.101	18.19	0.6423	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			810.92390	787.201	18.19	0.3577	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			891.41960	864.739	18.17	0.3752	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,716.81960	2,786.139	18.17	0.6248	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			889.30320	862.704	18.18	0.3744	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,724.70320	2,794.104	18.18	0.6256	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			887.19360	860.676	18.19	0.3737	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,732.59360	2,802.076	18.19	0.6263	0.00	0	0
Total \$ / R Option												49,707,421.35	184,750	3,718,184
Total \$ / R												1,403,072,441.15	298,176	5,024,887
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.91360		12.01940			0.0000	131,049.60	11	456

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.06480		12.17190			0.0000	0.00	0	133
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.21020		12.31830			0.0000	0.00	0	45
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.34940		12.45870			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.63520		12.73650			0.0000	0.00	0	0
Total \$ / R MAXI Future												131,049.60	11	637
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				31.79000	10.264	22.50	0.0007	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			170,091.79000	180,650.264	22.50	0.9993	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				30.77260	9.878	22.54	0.0007	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			171,090.77260	181,649.878	22.54	0.9993	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				32.84210	10.666	22.46	0.0008	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			169,092.84210	179,650.666	22.46	0.9992	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				4,904.63270	4,052.416	18.32	0.0787	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			180,714.63270	190,572.416	18.32	0.9213	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				4,847.39320	4,003.945	18.33	0.0778	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			181,657.39320	191,523.944	18.33	0.9222	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				4,962.59020	4,101.607	18.30	0.0795	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			179,772.59020	189,621.606	18.30	0.9205	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				14,038.88620	12,661.720	17.74	0.1604	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			183,208.88620	192,641.720	17.74	0.8396	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				13,928.21470	12,562.322	17.76	0.1593	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			184,098.21470	193,542.322	17.76	0.8407	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				14,150.73840	12,761.756	17.73	0.1616	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			182,320.73840	191,741.756	17.73	0.8384	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				287,827.51600	297,858.331	19.02	0.8766	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				12,819.79040	11,908.821	18.98	0.1245	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			285,949.79040	295,968.821	18.98	0.8755	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				12,758.57050	11,853.394	19.00	0.1240	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			286,888.57050	296,913.394	19.00	0.8760	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				12,697.51600	11,798.331	19.02	0.1234	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				43,630.44050	41,118.294	17.47	0.2902	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			206,980.44050	214,598.294	17.47	0.7098	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				43,447.84810	40,945.963	17.49	0.2891	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			207,797.84810	215,425.963	17.49	0.7109	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				43,813.43630	41,291.000	17.46	0.2912	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			206,163.43630	213,771.000	17.46	0.7088	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												131,049.60	11	637
£ / R	On 15/03/2018	Foreign Exchange Future				16.45700		16.54160			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.46890		16.55380			0.0000	84,073,734.50	5,105	187,347
£ / R	On 30/04/2018	Foreign Exchange Future				16.60540		16.69130			0.0000	0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future				16.74790		16.83460			0.0000	8,457,689.50	505	15,367
£ / R	On 17/09/2018	Foreign Exchange Future				17.01630		17.10270			0.0000	0.00	0	13,662
£ / R	On 14/12/2018	Foreign Exchange Future				17.27700		17.36430			0.0000	0.00	0	898

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Future			17.55460		17.64200			0.0000	0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.82320		17.89940			0.0000	0.00	0	3,115
Total £ / R Future												92,531,424.00	5,610	221,387
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,510.59040	2,594.037	32.81	0.9962	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			2.19040	1.037	32.81	0.0038	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			96.31010	66.636	23.28	0.1697	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			762.51010	817.736	23.28	0.8303	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			94.45260	65.183	23.29	0.1666	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			770.65260	826.283	23.29	0.8334	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			98.19760	68.118	23.26	0.1727	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			754.39760	809.218	23.26	0.8273	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			145.68120	106.458	22.96	0.2472	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			591.88120	637.558	22.96	0.7528	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,587.25860	3,671.627	34.61	0.9983	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			1.05860	0.526	34.61	0.0017	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,449.70230	2,533.613	29.94	0.9920	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			3.50230	2.513	29.94	0.0080	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			871.18180	917.211	20.79	0.6601	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			332.48180	292.611	20.79	0.3399	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,422.17250	1,476.786	20.95	0.7023	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			61.83870	56.176	23.28	0.0646	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			364.33110	332.392	20.96	0.2961	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,429.73110	1,484.492	20.96	0.7039	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			361.90140	330.116	20.97	0.2945	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,437.30140	1,492.215	20.97	0.7055	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			366.77250	334.686	20.95	0.2977	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,634.60000	16,547.900	27.90	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.90	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			475.39890	436.586	20.58	0.3659	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,140.79890	1,188.686	20.58	0.6341	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,627.23870	3,708.275	23.28	0.9354	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			565.51280	534.459	20.14	0.3444	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,712.81280	1,768.159	20.14	0.6556	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			562.83430	531.910	20.14	0.3431	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,720.13430	1,775.610	20.14	0.6569	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			568.20340	537.021	20.13	0.3457	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,705.50340	1,760.721	20.13	0.6543	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			865.04750	826.045	19.25	0.4237	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,610.74750	1,659.045	19.25	0.5763	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			861.65850	822.847	19.25	0.4225	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,617.35850	1,665.847	19.25	0.5775	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			858.28750	819.666	19.26	0.4212	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,623.98750	1,672.666	19.26	0.5788	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,075.26490	1,033.952	18.87	0.4531	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,723.26490	1,769.352	18.87	0.5469	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,071.70960	1,030.492	18.87	0.4520	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,729.70960	1,775.892	18.87	0.5480	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,068.15800	1,027.043	18.87	0.4509	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,736.15800	1,782.443	18.87	0.5491	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,200.40260	1,164.551	18.71	0.4587	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,931.00260	1,971.351	18.71	0.5413	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,196.88160	1,161.112	18.72	0.4577	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,937.48160	1,977.912	18.72	0.5423	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,203.92510	1,167.999	18.71	0.4597	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,924.52510	1,964.799	18.71	0.5403	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												92,531,424.00	5,610	224,887
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11265		0.11413			0.0000	0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11483		0.11634			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11699		0.11852			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12662		0.12797			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			16.38440	7.670	18.87	0.0454	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			603.18440	742.270	18.87	0.9546	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			1.27640	0.337	25.31	0.0021	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,588.07640	1,734.937	25.31	0.9979	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			426.65600	300.653	14.47	0.8038	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			13.45600	35.253	14.47	0.1962	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			96.42710	80.482	20.02	0.1353	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,462.82710	1,597.482	20.02	0.8647	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			30.17030	14.500	19.42	0.0321	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,396.57030	2,531.500	19.42	0.9679	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			278.07210	234.657	17.78	0.3393	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			644.47210	751.657	17.78	0.6607	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			270.18240	241.462	19.71	0.2554	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,418.08240	1,542.062	19.71	0.7446	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			164.36590	147.239	22.48	0.1568	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,312.26590	2,447.839	22.48	0.8432	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			532.18860	475.653	17.75	0.4483	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			680.08860	776.253	17.75	0.5517	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,011.89340	964.565	19.50	0.4963	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,215.09340	1,302.265	19.50	0.5037	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			716.20920	685.739	20.73	0.3776	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,919.40920	2,023.440	20.73	0.6224	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,427.73500	1,365.598	18.02	0.6427	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			630.93500	703.298	18.02	0.3573	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	15/03/2018	Foreign Exchange Future			14.67660		14.79460			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.68890		14.80720			0.0000	69,992,608.50	4,765	123,594
€ / R	On	29/03/2018	Foreign Exchange Future			14.72130		14.84110			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.77040		14.88950			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.82920		14.94900			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.98040		15.10140			0.0000	50,933,360.00	3,400	29,597
€ / R	On	17/09/2018	Foreign Exchange Future			15.26920		15.39170			0.0000	0.00	0	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.55480		15.67970			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.85850		15.98350			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.10680		16.22350			0.0000	0.00	0	3,542
Total € / R Future												120,925,968.50	8,165	206,416
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,215.55030	2,333.481	26.82	0.9995	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.15030	0.082	26.82	0.0005	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			50.86410	67.103	13.95	0.2696	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,584.62590	1,701.991	21.35	0.9953	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,807.44980	1,689.098	20.64	0.9988	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.24980	0.198	20.64	0.0012	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			279.86720	191.594	13.51	0.5757	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			92.66720	122.694	13.51	0.4243	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			408.06410	306.003	13.95	0.7304	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			1.34870	0.630	21.73	0.0034	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			7.97100	9.318	15.10	0.0506	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			815.17100	698.218	15.10	0.9494	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,193.17000	2,311.240	23.41	0.9992	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.37000	0.141	23.41	0.0008	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1.82590	0.891	21.35	0.0047	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			189.47940	252.895	13.83	0.6514	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			78.18880	46.198	14.52	0.2006	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			320.98880	407.298	14.52	0.7994	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			65.95040	38.605	14.70	0.1725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			358.75040	449.705	14.70	0.8275	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,694.14870	1,811.730	21.73	0.9966	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			142.42860	88.820	13.86	0.3398	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			195.22860	259.920	13.86	0.6602	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			138.27050	85.929	13.90	0.3312	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			201.07050	267.029	13.90	0.6688	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			146.67940	91.795	13.83	0.3486	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,370.10210	2,489.742	22.71	0.9960	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			1.20210	1.042	22.71	0.0040	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			253.35980	202.775	13.71	0.4353	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			253.85980	322.375	13.71	0.5647	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			493.85380	580.410	14.30	0.6772	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			202.85380	169.610	14.30	0.3228	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			284.59120	253.679	14.47	0.3414	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			693.19120	783.279	14.47	0.6586	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			290.48840	258.862	14.43	0.3470	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			679.08840	768.462	14.43	0.6530	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,151.61440	1,047.884	12.31	0.8526	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			60.21440	77.484	12.31	0.1474	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,112.00370	1,991.406	13.81	0.9745	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			10.60370	11.007	13.81	0.0255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			287.52690	256.256	14.45	0.3442	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			686.12690	775.856	14.45	0.6558	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			953.96180	859.151	12.47	0.7825	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			102.56180	128.750	12.47	0.2175	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			171.01390	153.245	15.35	0.2241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,069.61390	1,172.845	15.35	0.7759	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			780.13900	874.273	14.70	0.6910	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			251.53900	224.673	14.70	0.3090	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,186.10470	1,081.209	12.29	0.8627	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			54.70470	70.809	12.29	0.1373	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			107.43930	97.377	16.10	0.1508	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,446.03930	1,556.977	16.10	0.8492	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,619.40900	1,501.256	12.05	0.9497	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			18.00900	20.856	12.05	0.0503	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,382.39360	1,271.958	12.18	0.9107	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			30.99360	41.558	12.18	0.0893	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			370.87640	329.747	13.97	0.4205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			519.47640	599.347	13.97	0.5795	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,529.62500	6,650.408	22.75	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.02500	0.808	22.75	0.0016	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,452.59240	5,572.826	22.75	0.9943	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			3.99240	3.226	22.75	0.0057	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,521.58410	3,642.919	19.78	0.9768	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			12.98410	13.319	19.78	0.0232	0.00	0	6,460
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			397.90040	367.974	14.69	0.3518	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,006.20040	1,098.774	14.69	0.6482	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,242.72420	6,364.504	18.36	0.9942	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,942.58560	1,825.764	12.63	0.9158	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			50.88560	56.564	12.63	0.0842	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,290.37770	1,195.036	12.50	0.7881	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			148.67770	175.836	12.50	0.2119	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			183.68640	172.694	16.15	0.1847	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,602.07110	1,710.500	15.77	0.7728	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			233.77110	219.700	15.77	0.2272	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			442.31140	408.132	14.48	0.3825	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			900.61140	988.932	14.48	0.6175	0.00	0	86,824

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	17.11	Call			182.33600	171.470	16.16	0.1836	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			31.02630	28.311	18.19	0.0366	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.42420	3.704	18.36	0.0058	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,199.32630	4,319.111	18.19	0.9634	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,900.63600	2,012.270	16.16	0.8164	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			180.99880	170.257	16.17	0.1824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,909.29880	2,021.057	16.17	0.8176	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,891.98640	2,003.494	16.15	0.8153	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,449.96320	2,564.035	16.58	0.8125	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			232.06520	221.039	16.56	0.1892	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,432.36520	2,546.239	16.56	0.8108	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			230.86070	219.932	16.57	0.1884	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,441.16070	2,555.132	16.57	0.8116	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			229.66320	218.835	16.58	0.1875	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,004.62920	1,078.193	14.25	0.5212	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			845.77470	793.838	14.23	0.4821	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			992.27470	1,065.338	14.23	0.5179	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			841.94010	790.254	14.24	0.4805	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			998.44010	1,071.754	14.24	0.5195	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			838.12920	786.693	14.25	0.4788	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,456.57180	1,536.925	15.01	0.5746	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			806.96110	770.813	15.02	0.4241	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,463.46110	1,544.013	15.02	0.5759	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			813.19530	776.656	15.00	0.4266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,449.69530	1,529.856	15.00	0.5734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			810.07180	773.725	15.01	0.4254	0.00	0	0
Total € / R Option												0.00	0	622,590
Total € / R												120,925,968.50	8,165	829,006
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.20980		9.30230			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.21530		9.30800			0.0000	4,607,650.00	500	6,582
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.22920		9.32220			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.33520		9.42920			0.0000	2,333,800.00	250	5,986
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.45380		9.54860			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.56910		9.66500			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.80810		9.89770			0.0000	0.00	0	0
Total AU\$ / R Future												6,941,450.00	750	23,830
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			424.44170	513.429	17.39	0.9685	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			6.74170	3.229	17.39	0.0315	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			2.37120	1.404	18.62	0.0122	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			704.37120	796.104	18.62	0.9878	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			2.54350	1.506	18.40	0.0131	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			684.54350	776.206	18.40	0.9869	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			2.45530	1.454	18.51	0.0127	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			694.45530	786.154	18.51	0.9873	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			76.80020	112.718	12.43	0.4812	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			179.00020	121.918	12.43	0.5188	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,104.07900	1,190.441	15.03	0.9220	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			32.60310	25.107	15.04	0.0765	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,113.40310	1,199.907	15.04	0.9235	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			33.96870	26.188	15.01	0.0795	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,094.76870	1,180.988	15.01	0.9205	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			33.27900	25.642	15.03	0.0780	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,619.60170	1,708.095	15.68	0.9124	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			47.59690	41.377	15.69	0.0866	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,628.99690	1,717.577	15.69	0.9134	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			48.81470	42.421	15.66	0.0886	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,610.21470	1,698.621	15.66	0.9114	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			48.20170	41.895	15.68	0.0876	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			77.53720	70.786	16.13	0.1135	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,892.53720	1,981.686	16.13	0.8865	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			76.80880	70.323	16.16	0.1127	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,901.80880	1,991.223	16.16	0.8873	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			78.27320	71.252	16.11	0.1142	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,883.27320	1,972.152	16.11	0.8858	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			262.88700	244.398	14.61	0.2683	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,375.18700	1,446.298	14.61	0.7317	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			260.99510	242.645	14.62	0.2667	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,383.29510	1,454.545	14.62	0.7333	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			264.79340	246.160	14.59	0.2699	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,367.09340	1,438.060	14.59	0.7301	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,941,450.00	750	23,830
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.18370		9.32960			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.31770		9.46580			0.0000	0.00	0	430
Total CAD/ R Future												0.00	0	1,030
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.90330	1.306	20.25	0.0106	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			743.30330	887.606	20.25	0.9894	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.80770	1.238	20.30	0.0101	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			753.20770	897.538	20.30	0.9899	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			3.00320	1.377	20.20	0.0112	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			733.40320	877.677	20.20	0.9888	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			24.66550	15.106	16.19	0.0466	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,378.86550	1,517.406	16.19	0.9534	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			24.19130	14.790	16.20	0.0458	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,388.39130	1,527.090	16.20	0.9542	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			25.14960	15.429	16.17	0.0475	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,369.34960	1,507.729	16.17	0.9525	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,030
CF CANDCO	On	28/03/2018	Foreign Exchange Future			19.29680		37.99230			0.0000	96,484,000.00	5,000	5,000
Total CF CANDO CAHB Future												96,484,000.00	5,000	5,000
Total CF CANDO CAHB												96,484,000.00	5,000	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			10.26630		19.23510			0.0000	2,566,575.00	250	5,000
Total CF CANDO CAHC Future												2,566,575.00	250	5,000
Total CF CANDO CAHC												2,566,575.00	250	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			461.82200		767.52530			0.0000	115,455,500.00	250	5,000
Total CF CANDO CAHE Future												115,455,500.00	250	5,000
Total CF CANDO CAHE												115,455,500.00	250	5,000
CHF / R	On	19/03/2018	Foreign Exchange Future			12.71010		12.84910			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.97610		13.11800			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.24090		13.38380			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.31690		14.43790			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			2.85460	1.532	22.66	0.0083	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,303.75460	1,441.431	22.66	0.9917	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			2.78930	1.500	22.73	0.0081	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,313.68930	1,451.400	22.73	0.9919	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			2.90930	1.564	22.59	0.0085	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,293.80930	1,431.464	22.59	0.9915	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			69.79300	58.299	16.53	0.1091	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,481.79300	1,612.199	16.53	0.8909	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			69.04570	57.695	16.55	0.1080	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,491.04570	1,621.595	16.55	0.8920	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			68.30760	57.099	16.58	0.1069	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,500.30760	1,630.999	16.58	0.8931	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			136.63560	129.594	16.56	0.1614	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,792.83560	1,928.694	16.56	0.8386	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			135.45220	128.565	16.58	0.1602	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,801.65220	1,937.665	16.58	0.8398	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			137.82940	130.631	16.55	0.1625	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,784.02940	1,919.731	16.55	0.8375	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			819.81220	787.723	14.93	0.4680	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	14.72	Put			1,101.91220	1,190.823	14.93	0.5320	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			816.40190	784.679	14.95	0.4665	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,108.50190	1,197.779	14.95	0.5335	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			813.00760	781.649	14.96	0.4650	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,115.10760	1,204.749	14.96	0.5350	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			1.87770		1.89240			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89150		1.90640			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90530		1.92040			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.94630		1.96110			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			86.30650	39.362	13.55	0.1534	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			462.30650	562.362	13.55	0.8466	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			66.74920	27.157	13.61	0.1130	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			542.74920	650.157	13.61	0.8870	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			110.73430	55.858	13.49	0.2033	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			386.73430	478.858	13.49	0.7967	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			209.13840	177.787	14.81	0.2155	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,345.13840	1,462.787	14.81	0.7845	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			191.53490	162.308	14.92	0.1996	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,427.53490	1,547.308	14.92	0.8004	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			228.29780	194.681	14.71	0.2324	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,264.29780	1,379.681	14.71	0.7676	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,326.50800	2,455.157	15.80	0.8173	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			218.04560	197.032	15.90	0.1740	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,414.04560	2,544.032	15.90	0.8260	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			206.31010	186.560	16.01	0.1657	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,502.31010	2,633.560	16.01	0.8343	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			230.50800	208.157	15.80	0.1827	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,198.91800	1,127.265	14.58	0.4913	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,387.91800	1,464.265	14.58	0.5087	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,159.54370	1,089.898	14.63	0.4794	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,448.54370	1,526.898	14.63	0.5206	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,239.52000	1,165.829	14.53	0.5033	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,328.52000	1,402.829	14.53	0.4967	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			1.99230		2.00760			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03290		2.04850			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07370		2.08990			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
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27930		2.28880			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			19.12530	14.238	24.28	0.0381	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,643.12530	1,791.238	24.28	0.9619	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			16.95850	12.353	24.71	0.0332	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,740.95850	1,889.353	24.71	0.9668	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			15.10090	10.752	25.14	0.0289	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,839.10090	1,987.752	25.14	0.9711	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,905.25260	2,030.676	16.56	0.8282	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			176.52860	147.116	16.63	0.1604	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,991.52860	2,118.116	16.63	0.8396	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			205.02230	173.240	16.49	0.1840	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,820.02230	1,944.240	16.49	0.8160	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			190.25260	159.676	16.56	0.1718	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			257.49740	230.818	17.10	0.1747	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,858.49740	2,993.818	17.10	0.8253	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			243.76370	218.754	17.15	0.1669	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,944.76370	3,081.754	17.15	0.8331	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			230.71900	207.308	17.20	0.1595	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,031.71900	3,170.308	17.20	0.8405	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,259.62130	2,207.721	14.76	0.6677	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			871.62130	914.721	14.76	0.3323	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,205.00070	2,153.829	14.83	0.6571	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			917.00070	960.829	14.83	0.3429	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,315.48550	2,261.957	14.69	0.6783	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			827.48550	868.957	14.69	0.3217	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			1.52180		1.53580			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54510		1.55920			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56650		1.58070			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68360		1.69440			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			0.90840	0.446	23.79	0.0022	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,042.90840	2,182.446	23.79	0.9978	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.71530	0.335	24.08	0.0016	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,142.71530	2,282.335	24.08	0.9984	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1.15930	0.596	23.50	0.0029	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,943.15930	2,082.596	23.50	0.9971	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			76.97060	63.088	17.85	0.0947	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,084.97060	2,212.088	17.85	0.9053	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	Call			70.26320	57.287	17.98	0.0868	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,178.26320	2,306.287	17.98	0.9132	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			84.36480	69.502	17.72	0.1033	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,992.36480	2,118.502	17.72	0.8967	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			129.75050	115.489	17.79	0.1212	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,722.75050	2,850.488	17.79	0.8788	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			121.47660	108.251	17.88	0.1144	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,814.47660	2,943.251	17.88	0.8856	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			113.75330	102.074	18.01	0.1083	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,906.75330	3,037.074	18.01	0.8917	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			965.42730	925.650	16.41	0.4417	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,621.42730	1,689.650	16.41	0.5583	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			934.66680	896.191	16.50	0.4304	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,690.66680	1,760.191	16.50	0.5696	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			997.31050	956.197	16.31	0.4532	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,553.31050	1,620.197	16.31	0.5468	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			0.11720		0.11840			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11680		0.11800			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11610		0.11760			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11550		0.11290			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			1.52800		1.54360			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55280		1.56870			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57740		1.59360			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65010		1.66520			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			8.60240		8.69990			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.70800		8.80650			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.81350		8.91260			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.44860		9.52620			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			2.43440	1.227	20.61	0.0105	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			752.53440	848.827	20.61	0.9895	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			2.36220	1.159	20.66	0.0100	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			762.46220	858.759	20.66	0.9900	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	Call			2.50970	1.268	20.50	0.0109	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			742.60970	838.868	20.50	0.9891	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			37.05350	27.348	15.97	0.0831	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,070.55350	1,159.348	15.97	0.9169	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			36.27300	26.768	15.98	0.0816	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,079.77300	1,168.768	15.98	0.9184	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			37.85080	27.940	15.95	0.0847	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,061.35080	1,149.940	15.95	0.9153	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			101.51990	85.378	15.82	0.1658	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,118.91990	1,201.878	15.82	0.8342	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			100.20660	84.271	15.84	0.1639	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,127.60660	1,210.771	15.84	0.8361	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			102.84860	86.501	15.80	0.1677	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,110.24860	1,193.001	15.80	0.8323	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			472.52370	443.301	14.96	0.4193	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			866.32370	914.701	14.96	0.5807	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			469.33700	440.314	14.97	0.4172	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			873.13700	921.714	14.97	0.5828	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			475.72790	446.308	14.94	0.4216	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			859.52790	907.708	14.94	0.5784	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			1.24110		1.24980			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24890		1.25750			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25620		1.26470			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33970		1.34500			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			502.00000	589.000		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			602.00000	689.000		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			702.00000	789.000		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			625.00000	711.000		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			725.00000	811.000		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			525.00000	611.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,053.00000	1,138.000		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			1,153.00000	1,238.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			953.00000	1,038.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			250.00000	197.000		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			150.00000	97.000		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			350.00000	297.000		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			1.38240		1.37730			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.38820		1.38310			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.39360		1.38840			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			1.23290		1.23190			0.0000	0.00	0	190
QUANTO €On 18/06/2018 Foreign Exchange Future			1.24170		1.24070			0.0000	0.00	0	0
QUANTO €On 17/09/2018 Foreign Exchange Future			1.25050		1.24950			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	190
Total QUANTO € / \$									0.00	0	190
R / ¥EN On 19/03/2018 Foreign Exchange Future			8.87670	0.11238	8.76180			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.70850	0.11238	8.59580			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.54740	0.11238	8.43730			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		0.11238	477.01610	799.993	15.02	0.4251	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.11238	2,159.01610	1,332.993	15.02	0.5749	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.11238	450.60650	759.369	15.02	0.4103	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.11238	2,232.60650	1,392.369	15.02	0.5897	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.11238	504.58830	842.100	15.02	0.4401	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.11238	2,086.58830	1,275.100	15.02	0.5599	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Put		0.11238	3,282.18410	2,289.986	15.02	0.7635	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Call		0.11238	200.18410	356.986	15.02	0.2365	0.00	0	11,700
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11238	2,617.87110	3,274.950	16.29	0.5428	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11238	3,259.87110	2,789.950	16.29	0.4572	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11238	1,724.64310	2,181.641	15.95	0.4214	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11238	4,666.64310	3,996.641	15.95	0.5786	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.11238	2,573.30950	3,216.767	16.25	0.5376	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11238	3,315.30950	2,831.767	16.25	0.4624	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11238	2,529.28350	3,157.904	16.20	0.5323	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11238	3,371.28350	2,872.904	16.20	0.4677	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11238	3,247.12020	3,801.554	16.57	0.4964	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11238	5,074.12020	4,527.554	16.57	0.5036	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11238	3,329.05130	3,891.944	16.57	0.5041	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11238	4,956.05130	4,417.944	16.57	0.4959	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11238	3,287.89830	3,846.560	16.57	0.5002	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11238	5,014.89830	4,472.560	16.57	0.4998	0.00	0	0
Total R / ¥EN Option												0.00	0	12,900
Total R / ¥EN												0.00	0	12,900
RAIN	On	19/03/2018	Foreign Exchange Future			21,976.32000		22,160.58000			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			9.02680		9.09300			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.15930		9.22630			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.29140		9.35860			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.01010		10.05640			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			1.33360	0.866	20.44	0.0074	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			868.33360	934.066	20.44	0.9926	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			1.29420	0.822	20.50	0.0070	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			878.29420	944.022	20.50	0.9930	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			1.37470	0.912	20.38	0.0078	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			858.37470	924.112	20.38	0.9922	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			49.67510	42.194	15.01	0.1202	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			923.37510	982.894	15.01	0.8798	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			48.74140	41.347	15.03	0.1181	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			932.44140	992.047	15.03	0.8819	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			50.62700	43.058	14.99	0.1224	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			914.32700	973.758	14.99	0.8776	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			158.62150	144.386	14.32	0.2586	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			800.02150	852.986	14.32	0.7414	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			156.65710	142.595	14.34	0.2559	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			808.05710	861.195	14.34	0.7441	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			160.61120	146.200	14.30	0.2613	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			792.01120	844.800	14.30	0.7387	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			645.96580	624.383	13.64	0.5359	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			579.56580	604.283	13.64	0.4641	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			641.64980	620.181	13.65	0.5333	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			585.24980	610.081	13.65	0.4667	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			637.36520	616.083	13.67	0.5308	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			590.96520	615.983	13.67	0.4692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.10750		3.13530			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.06590		3.09300			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.02180		3.05050			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.99270		3.01520			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,380
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.17040	0.076	21.93	0.0020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			384.87040	412.576	21.93	0.9980	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.14950	0.067	22.11	0.0017	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			394.84950	422.567	22.11	0.9983	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.19450	0.088	21.75	0.0023	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			374.89450	402.588	21.75	0.9977	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.56820	2.160	16.13	0.0225	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			569.56820	596.260	16.13	0.9775	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.45520	2.115	16.28	0.0219	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			579.45520	606.215	16.28	0.9781	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.68770	2.207	15.97	0.0231	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			559.68770	586.307	15.97	0.9769	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			28.01410	23.566	13.64	0.1559	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			337.51410	361.766	13.64	0.8441	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			26.71110	22.459	13.68	0.1497	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			346.21110	370.659	13.68	0.8503	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			29.37660	24.727	13.60	0.1625	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			328.87660	352.927	13.60	0.8375	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			53.46710	49.664	15.17	0.1901	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			568.26710	586.964	15.17	0.8099	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			52.22920	48.516	15.21	0.1863	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			577.02920	595.816	15.21	0.8137	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			54.73680	50.841	15.14	0.1940	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			559.53680	578.141	15.14	0.8060	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,380
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21710		1.22800			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20000		1.21080			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18210		1.19270			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									1 788 400 986.90	133,462	1,792,781
Total Options									49 707 421.35	184,750	4,357,174
Grand Total:									1,838,108,408.25	318,212	6,149,955