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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/01/2018 Foreign Exchange Future			11.95840		11.87240			0.0000	107,625.60	9	145,615
\$ / R On 01/02/2018 Foreign Exchange Future			11.95840		11.87420			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			11.96020		11.87600			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			11.96760		11.88340			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			11.97130		11.88690			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.97310		11.88870			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.97850		11.89400			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.98030		11.89580			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			11.98390		11.89940			0.0000	143,806.80	12	12
\$ / R On 16/02/2018 Foreign Exchange Future			11.98570		11.90120			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.00730		11.92250			0.0000	180,109.50	15	3,186
\$ / R On 01/03/2018 Foreign Exchange Future			12.00880		11.92430			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.01030		11.92610			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.03010		11.94910			0.0000	445,113.70	37	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.03620		11.95610			0.0000	1,464,721,286.60	121,693	825,945
\$ / R On 22/03/2018 Foreign Exchange Future			12.04080		11.96140			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			12.05140		11.97380			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.10200		12.01850			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.10410		12.02020			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.11430		12.02880			0.0000	0.00	0	117
\$ / R On 09/05/2018 Foreign Exchange Future			12.12960		12.04390			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Future			12.13300		12.04720			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.13810		12.05230			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.13980		12.05400			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.14490		12.05900			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.16700		12.08080			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.19760		12.11110			0.0000	27,749,540.00	2,275	183,885
\$ / R	On	29/06/2018	Foreign Exchange Future			12.21630		12.12960			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.22140		12.13460			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.22820		12.14130			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.25200		12.16490			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.25880		12.17160			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.26050		12.17330			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.27070		12.18330			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.28220		12.19470			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.29220		12.20440			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.32200		12.23370			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.35010		12.26130			0.0000	27,170,220.00	2,200	5,233
\$ / R	On	28/09/2018	Foreign Exchange Future			12.36840		12.27910			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.41310		12.32300			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.41970		12.32950			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.42300		12.33270			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.43110		12.34070			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.44400		12.35340			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.47140		12.38050			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.48910		12.39810			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.49390		12.40290			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.52140		12.43000			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.59390		12.50160			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.65120		12.55780			0.0000	657,862.40	52	52
\$ / R	On	14/06/2019	Foreign Exchange Future			12.80400		12.70770			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.11990		13.01770			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.47450		13.36430			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.56770		13.45510			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.66500		13.55000			0.0000	0.00	0	0
Total \$ / R Future												1,521,175,564.60	126,293	1,276,492
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			0.01940	0.014	38.52	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			1,377.61940	1,291.614	38.52	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			2,377.61270	2,291.612	62.92	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.01270	0.012	62.92	0.0001	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			0.02100	0.015	37.30	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Call			7.42020	6.670	20.75	0.0805	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Call			37.58090	47.209	16.23	0.4427	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			3.77690	3.062	22.63	0.0383	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			451.37690	364.662	22.63	0.9617	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,427.61810	1,341.614	39.74	0.9998	0.00	0	40,904

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			0.01810	0.014	39.74	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.22	Put			355.02020	268.270	20.75	0.9195	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Put			317.34890	230.812	19.99	0.8913	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			2,027.61080	1,941.611	54.38	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.01080	0.011	54.38	0.0001	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Call			42.79030	55.190	15.85	0.4978	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	11.96	Put			130.39030	56.790	15.85	0.5022	0.00	0	300
\$ / R	On	31/01/2018	Foreign Exchange Option	11.98	Put			145.18090	68.809	16.23	0.5573	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			2.89590	2.274	23.38	0.0287	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			0.02250	0.015	36.32	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			1,287.62250	1,201.615	36.32	0.9998	0.00	0	19,500
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			539.68770	453.188	24.32	0.9798	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			2.08770	1.588	24.32	0.0202	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.18	Call			9.74890	9.212	19.99	0.1087	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			927.73880	841.713	30.76	0.9985	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			0.01590	0.013	42.18	0.0001	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,527.61590	1,441.613	42.18	0.9999	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			6.05130	5.256	21.31	0.0643	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			383.65130	296.856	21.31	0.9357	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			490.49590	403.874	23.38	0.9713	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			1,327.62100	1,241.615	37.30	0.9998	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			0.01890	0.014	39.01	0.0002	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			1,397.61890	1,311.614	39.01	0.9998	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2,127.61030	2,041.611	56.82	0.9999	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.01030	0.011	56.82	0.0001	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			0.13880	0.113	30.76	0.0015	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,915.91410	3,831.730	92.05	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.11410	0.130	92.05	0.0005	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			4,005.88810	3,921.700	92.05	0.9996	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.08810	0.100	92.05	0.0004	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,646.04370	3,561.843	91.07	0.9991	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.24370	0.243	91.07	0.0009	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			1.24230	1.160	24.48	0.0127	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			697.04230	612.760	24.48	0.9873	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			3,346.03990	3,261.744	81.44	0.9994	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.23990	0.144	81.44	0.0006	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			0.12200	0.037	28.68	0.0005	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			1,165.92200	1,081.637	28.68	0.9995	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			1,275.88270	1,191.617	29.67	0.9998	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			0.08270	0.017	29.67	0.0002	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			557.77040	474.224	21.11	0.9584	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			3.77040	4.424	21.11	0.0416	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,916.63100	1,832.446	28.29	0.9996	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			0.03100	0.046	28.29	0.0004	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			0.34760	0.390	24.00	0.0031	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			1,316.94760	1,232.790	24.00	0.9969	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.03120	0.049	26.07	0.0004	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,973.13120	1,888.749	26.07	0.9996	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,163.26580	3,078.831	42.21	0.9994	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.16580	0.131	42.21	0.0006	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,273.71410	1,189.416	22.16	0.9948	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.61410	0.716	22.16	0.0052	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			537.35230	454.566	16.51	0.8918	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			16.05230	17.666	16.51	0.1082	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			233.44800	166.571	14.95	0.5924	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			72.14800	89.671	14.95	0.4076	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			2,006.11300	1,921.568	22.88	0.9995	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.11300	0.068	22.88	0.0005	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.17900	0.122	22.31	0.0009	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,856.17900	1,771.622	22.31	0.9991	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,304.27920	2,219.730	23.62	0.9998	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.07920	0.030	23.62	0.0002	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,280.79200	2,196.200	23.93	0.9994	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.19200	0.100	23.93	0.0006	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,299.05950	2,214.453	24.20	0.9991	0.00	0	20,000
\$ / R	On	28/02/2018	Foreign Exchange Option	14.20	Call			0.25950	0.153	24.20	0.0009	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,258.37210	2,173.694	21.83	0.9957	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.87210	0.994	21.83	0.0043	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,879.70760	1,795.244	20.80	0.9894	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			2.20760	2.544	20.80	0.0106	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			634.88020	560.656	16.93	0.7894	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			57.38020	67.956	16.93	0.2106	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,580.89280	1,497.259	19.95	0.9764	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			5.19280	6.059	19.95	0.0236	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			6.69980	7.838	19.69	0.0300	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,482.39980	1,399.038	19.69	0.9700	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,481.27530	1,398.330	19.68	0.9678	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			7.37530	8.630	19.68	0.0322	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,382.83750	2,302.155	20.41	0.9919	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.93750	2.255	20.41	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.02150	0.027	27.06	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,543.92150	5,463.827	27.06	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.02100	0.026	27.06	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,553.92100	5,473.827	27.06	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.02210	0.028	27.06	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			109.11100	124.298	16.27	0.2863	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			273.61290	229.523	14.62	0.4546	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			310.84210	354.006	14.32	0.6268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			204.74210	167.806	14.32	0.3732	0.00	0	25,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			460.51580	516.434	13.74	0.7760	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			104.41580	80.234	13.74	0.2240	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			623.01100	558.098	16.27	0.7137	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			66.79160	76.282	17.19	0.1886	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			531.67250	592.406	13.50	0.8279	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			75.57250	56.206	13.50	0.1721	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			172.76220	197.168	15.31	0.4157	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			416.66220	360.968	15.31	0.5843	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			249.71290	285.723	14.62	0.5454	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			452.60940	394.940	15.49	0.6110	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,040.83160	967.092	17.78	0.8623	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			46.93160	53.292	17.78	0.1377	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.28680	0.353	27.06	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,434.18680	4,354.153	27.06	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			860.69160	790.082	17.19	0.8114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,273.71840	1,197.995	18.52	0.9076	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			72.98290	83.445	17.05	0.2037	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			816.88290	747.245	17.05	0.7963	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,415.53140	1,339.103	18.79	0.9292	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			21.63140	25.303	18.79	0.0708	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			158.70940	181.140	15.49	0.3890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,283.09320	1,207.399	18.55	0.9091	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,466.12050	2,386.078	20.14	0.9921	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.22050	2.278	20.14	0.0079	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,714.85350	1,636.640	19.18	0.9613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			10.95350	12.840	19.18	0.0387	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			29.81840	34.195	18.52	0.0924	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			2.11730	2.053	20.69	0.0070	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			14.93190	17.491	19.01	0.0511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,578.83190	1,501.291	19.01	0.9489	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			194.44570	221.831	15.07	0.4550	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			368.34570	315.631	15.07	0.5450	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			29.19320	33.599	18.55	0.0909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			3.87530	4.541	19.76	0.0150	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,842.08930	1,763.402	19.35	0.9702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			8.18930	9.602	19.35	0.0298	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			23.07700	26.984	18.75	0.0749	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,386.97700	1,310.784	18.75	0.9251	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,586.01730	2,505.853	20.69	0.9930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			2.87830	3.370	19.92	0.0114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,068.76740	1,989.506	19.64	0.9815	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			4.86740	5.706	19.64	0.0185	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			9.58090	11.233	19.26	0.0343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,773.48090	1,695.033	19.26	0.9657	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,167.77530	2,088.341	19.76	0.9850	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,940.43660	1,861.464	19.47	0.9757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,645.97240	2,565.811	21.03	0.9932	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			2.07240	2.011	21.03	0.0068	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,753.91880	1,675.545	19.23	0.9642	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			10.01880	11.745	19.23	0.0358	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,296.77830	2,217.170	19.92	0.9886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,029.23060	1,950.049	19.58	0.9798	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			7.31750	8.580	19.41	0.0269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,891.21750	1,812.380	19.41	0.9731	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			5.70610	6.690	19.55	0.0215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,999.60610	1,920.490	19.55	0.9785	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			6.53660	7.664	19.47	0.0243	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,266.98300	2,187.410	19.89	0.9878	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			59.00840	67.273	17.40	0.1691	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			922.90840	851.073	17.40	0.8309	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			5.97090	7.001	19.52	0.0224	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,979.87090	1,900.801	19.52	0.9776	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			5.33060	6.249	19.58	0.0202	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.66420	1.707	26.60	0.0048	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,118.24350	2,038.891	19.70	0.9833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			4.34350	5.091	19.70	0.0167	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,615.99430	2,535.832	20.86	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			2.09430	2.032	20.86	0.0069	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.08300	3.611	19.89	0.0122	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			2.20200	2.175	20.16	0.0076	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.95460	1.902	22.12	0.0062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,835.85460	2,755.702	22.12	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			2.01860	1.961	21.49	0.0065	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,725.91860	2,645.761	21.49	0.9935	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,615.56420	3,535.507	26.60	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,247.12740	2,167.580	19.86	0.9873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			3.53670	4.143	19.81	0.0138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,207.43670	2,127.943	19.81	0.9862	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,735.19840	3,655.370	27.06	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.29840	1.570	27.06	0.0043	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,486.10200	2,405.975	20.16	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,546.04970	2,465.884	20.46	0.9928	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			2.15800	2.091	20.40	0.0073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,536.05800	2,455.891	20.40	0.9927	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,566.03320	2,485.868	20.58	0.9929	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			2.13320	2.068	20.58	0.0071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			3.22740	3.780	19.86	0.0127	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			535.50570	473.924	15.88	0.6654	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,793.06150	1,714.541	19.28	0.9670	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			9.16150	10.741	19.28	0.0330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,795.87660	2,715.722	21.89	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.97660	1.922	21.89	0.0063	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			2.14970	2.083	20.46	0.0072	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			8.75990	10.271	19.31	0.0317	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,945.80080	2,865.653	22.76	0.9941	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.90080	1.853	22.76	0.0059	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			4.54600	5.329	19.67	0.0174	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,098.44600	2,019.129	19.67	0.9826	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			131.60570	150.124	15.88	0.3346	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,656.41470	1,578.466	19.11	0.9564	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,995.77940	2,915.634	23.04	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.87940	1.834	23.04	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			47.76220	54.254	17.75	0.1399	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,031.66220	958.054	17.75	0.8601	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,812.65990	1,734.071	19.31	0.9683	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.91930	1.870	22.53	0.0060	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			28.57960	33.014	18.58	0.0894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,292.47960	1,216.814	18.58	0.9106	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			91.91970	104.683	16.62	0.2475	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			705.81970	638.483	16.62	0.7525	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			12.51470	14.666	19.11	0.0436	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			15.60270	18.274	18.98	0.0531	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,045.75970	2,965.616	23.33	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.85970	1.816	23.33	0.0057	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,496.09290	2,415.926	20.18	0.9926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			2.19290	2.126	20.18	0.0074	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,905.81930	2,825.670	22.53	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,463.31120	1,386.516	18.86	0.9356	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,305.68120	3,225.548	24.82	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.78120	1.748	24.82	0.0052	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,048.99380	1,969.771	19.61	0.9807	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			5.09380	5.971	19.61	0.0193	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,559.50270	1,482.074	18.98	0.9469	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			285.50000	239.985	14.67	0.4670	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,204.37650	4,124.383	27.06	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.47650	0.583	27.06	0.0017	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			122.93070	140.173	16.02	0.3163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			566.83070	503.973	16.02	0.6837	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			19.41120	22.716	18.86	0.0644	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,320.71110	1,245.123	18.67	0.9148	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			6.24750	7.325	19.50	0.0233	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,960.14750	1,881.125	19.50	0.9767	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			3.37860	3.958	19.84	0.0132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,227.27860	2,147.758	19.84	0.9868	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			241.60000	276.185	14.67	0.5330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.14550	1.387	27.06	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,044.57380	3,964.621	27.06	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.67380	0.821	27.06	0.0024	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,545.63810	3,465.513	26.20	0.9952	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.73810	1.713	26.20	0.0048	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			26.81110	31.323	18.67	0.0852	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,444.17220	1,367.519	18.83	0.9331	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		38.06090	43.028	18.14	0.1137	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,151.96090	1,076.828	18.14	0.8863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		103.68070	118.053	16.37	0.2741	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		647.58070	581.853	16.37	0.7259	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,795.04550	3,715.187	27.06	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		1.74360	1.717	25.97	0.0049	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,955.79640	2,875.649	22.81	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		1.89640	1.849	22.81	0.0059	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,155.72190	3,075.583	23.96	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		1.82190	1.783	23.96	0.0054	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		20.27220	23.719	18.83	0.0669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,533.92210	5,453.828	27.06	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,367.99070	1,291.964	18.73	0.9223	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		24.09070	28.164	18.73	0.0777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		42.99790	48.739	17.93	0.1272	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		1,086.89790	1,012.539	17.93	0.8728	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,505.64360	3,425.517	25.97	0.9951	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		290.62030	245.861	14.68	0.4646	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		252.02030	286.661	14.68	0.5354	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,629.46480	2,551.880	20.20	0.9899	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		3.26480	3.280	20.20	0.0101	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,290.20690	2,209.355	19.89	0.9539	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		18.70690	21.355	19.89	0.0461	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,986.10100	2,903.630	20.62	0.9818	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		6.30100	7.730	20.62	0.0182	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,791.28680	3,707.907	21.08	0.9947	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		1.48680	2.007	21.08	0.0053	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,811.23690	1,731.750	18.84	0.9096	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		40.03690	46.050	18.84	0.0904	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,633.54110	3,548.607	20.63	0.9927	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		2.34110	2.907	20.63	0.0073	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,206.18560	3,121.795	20.49	0.9856	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		4.98560	6.095	20.49	0.0144	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		390.77770	342.508	14.50	0.4791	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		319.57770	356.808	14.50	0.5209	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		517.44810	572.504	13.67	0.7068	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		188.64810	158.205	13.67	0.2932	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		45.40550	51.790	18.82	0.0961	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,861.50550	1,782.190	18.82	0.9039	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,589.04420	3,504.204	20.09	0.9908	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		2.94420	3.804	20.09	0.0092	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		860.92630	795.515	16.26	0.7035	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		164.82630	185.115	16.26	0.2965	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,379.11600	2,297.010	19.88	0.9427	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		26.31600	30.009	19.88	0.0573	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			172.11230	192.853	16.22	0.3008	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			869.81230	804.753	16.22	0.6992	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,710.22230	3,625.160	19.75	0.9921	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.52230	3.260	19.75	0.0079	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,472.15580	2,390.576	19.98	0.9458	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			24.45580	28.676	19.98	0.0542	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,277.79870	2,196.443	19.60	0.9329	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			31.79870	36.243	19.60	0.0671	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			349.61750	306.930	14.25	0.4235	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			408.61750	451.830	14.25	0.5765	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,790.18880	1,713.239	18.43	0.8705	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			70.98880	80.239	18.43	0.1295	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,813.75730	3,726.633	18.91	0.9915	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			4.55730	3.633	18.91	0.0085	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,358.51980	3,271.883	19.23	0.9813	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			9.31980	8.883	19.23	0.0187	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,275.28130	4,190.074	21.10	0.9858	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			6.38130	7.674	21.10	0.0142	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,025.51170	2,943.112	20.27	0.9498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			26.61170	30.712	20.27	0.0502	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			104.65600	117.349	17.91	0.1705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,633.55600	1,559.749	17.91	0.8295	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			180.88030	199.990	16.64	0.2729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,119.78030	1,052.390	16.64	0.7271	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			301.41670	330.715	15.29	0.4164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			690.31670	633.115	15.29	0.5836	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,156.14700	1,233.344	12.32	0.9182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			45.04700	35.744	12.32	0.0818	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			189.30990	209.222	16.52	0.2838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,078.20990	1,011.622	16.52	0.7162	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			484.12070	527.917	14.11	0.5912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			373.02070	330.317	14.11	0.4088	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			196.37140	216.950	16.42	0.2928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,045.27140	979.350	16.42	0.7072	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,054.75720	2,972.233	20.31	0.9511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			25.85720	29.833	20.31	0.0489	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			238.52590	262.822	15.92	0.3446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			877.42590	815.221	15.92	0.6554	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,407.30040	3,323.532	20.71	0.9644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			18.40040	21.132	20.71	0.0356	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			98.93500	111.011	18.02	0.1623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,687.83500	1,613.411	18.02	0.8377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			144.60500	160.194	17.23	0.2244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,333.50500	1,262.594	17.23	0.7756	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,734.47680	2,653.550	19.94	0.9345	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			35.57680	41.151	19.94	0.0655	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			767.36020	828.925	13.10	0.7783	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			156.26020	131.325	13.10	0.2217	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			331.21560	362.848	15.04	0.4483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			620.11560	565.248	15.04	0.5517	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,414.17810	4,328.772	21.10	0.9880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			5.27810	6.372	21.10	0.0120	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,638.13480	2,557.802	19.82	0.9284	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			39.23480	45.402	19.82	0.0716	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			155.22350	171.856	17.04	0.2389	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,264.12350	1,194.256	17.04	0.7611	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,436.79360	3,352.940	20.74	0.9653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			17.89360	20.540	20.74	0.0347	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			162.31460	179.636	16.92	0.2484	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,221.21460	1,152.036	16.92	0.7516	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,057.46370	3,972.635	21.10	0.9816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			8.56370	10.235	21.10	0.0184	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			121.74450	136.238	17.62	0.1944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,490.64450	1,418.638	17.62	0.8056	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,384.39810	4,299.032	21.10	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			5.49810	6.632	21.10	0.0125	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			75.02970	84.475	18.57	0.1269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,963.92970	1,886.875	18.57	0.8731	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,338.54510	3,254.984	20.63	0.9621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			19.64510	22.584	20.63	0.0379	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			124.08400	138.821	17.58	0.1976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,472.98400	1,401.221	17.58	0.8024	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,305.02800	4,219.775	21.10	0.9863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			6.12800	7.375	21.10	0.0137	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			68.54920	77.261	18.75	0.1170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,057.44920	1,979.661	18.75	0.8830	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,270.47800	5,184.352	21.10	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.57800	1.952	21.10	0.0041	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,891.61330	4,805.720	21.10	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.71330	3.320	21.10	0.0067	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,170.72220	5,084.647	21.10	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.82220	2.247	21.10	0.0047	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			87.67480	98.525	18.26	0.1459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,806.57480	1,730.925	18.26	0.8541	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			94.42590	106.016	18.11	0.1558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,733.32590	1,658.416	18.11	0.8442	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,100.91420	5,014.879	21.10	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.01420	2.479	21.10	0.0051	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			86.86780	97.631	18.28	0.1447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,815.76780	1,740.031	18.28	0.8553	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			378.06720	413.270	14.69	0.4958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			526.96720	475.670	14.69	0.5042	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			82.20210	92.447	18.38	0.1377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,871.10210	1,794.847	18.38	0.8623	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			381.65860	417.130	14.67	0.4993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			520.55860	469.530	14.67	0.5007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			89.31050	100.341	18.22	0.1483	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,788.21050	1,712.741	18.22	0.8517	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,811.93620	4,726.107	21.10	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.03620	3.707	21.10	0.0074	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			59.97610	67.702	19.02	0.1037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,198.87610	2,120.102	19.02	0.8963	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			119.45220	133.708	17.65	0.1913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,508.35220	1,436.108	17.65	0.8087	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			90.14260	101.263	18.20	0.1495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,779.04260	1,703.663	18.20	0.8505	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,543.31740	4,457.753	21.10	0.9897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			4.41740	5.353	21.10	0.0103	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			431.50940	471.495	14.37	0.5463	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			440.40940	393.895	14.37	0.4537	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,692.78100	3,608.495	21.03	0.9723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			13.88100	16.095	21.03	0.0277	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,465.74850	2,385.649	19.54	0.9171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			46.84850	53.249	19.54	0.0829	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			23.28260	26.829	20.43	0.0444	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,162.18260	3,079.230	20.43	0.9556	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			364.03580	398.182	14.79	0.4819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			552.93580	500.582	14.79	0.5181	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,211.10420	3,127.972	20.48	0.9575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			22.20420	25.572	20.48	0.0425	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			452.34590	405.036	14.41	0.4611	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			423.44590	462.636	14.41	0.5389	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			158.01660	174.920	16.99	0.2427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,246.91660	1,177.320	16.99	0.7573	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,132.85620	3,050.016	20.39	0.9544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			23.95620	27.616	20.39	0.0456	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			419.47190	458.264	14.44	0.5352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			458.37190	410.664	14.44	0.4648	102,665.98	250	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,438.91130	8,352.415	21.10	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01130	0.015	21.10	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,918.48300	2,836.574	20.15	0.9446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			29.58300	34.174	20.15	0.0554	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.99000	1.235	21.10	0.0027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,589.89000	5,503.635	21.10	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.97560	1.218	21.10	0.0027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,599.87560	5,513.618	21.10	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1.00470	1.253	21.10	0.0027	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,579.90470	5,493.653	21.10	0.9973	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	29/06/2018	Foreign Exchange Option	13.80	Put		1,773.27790	1,698.888	18.11	0.8384	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		102.87790	115.188	18.11	0.1616	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,983.90070	3,900.628	21.57	0.9726	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		13.50070	16.928	21.57	0.0274	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,512.62920	3,430.349	21.20	0.9586	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		22.22920	26.649	21.20	0.0414	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,935.71310	1,860.014	18.37	0.8570	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		90.31310	101.414	18.37	0.1430	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,590.37120	1,518.910	17.70	0.8037	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		131.67120	147.110	17.70	0.1963	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		494.92990	537.121	14.23	0.5737	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		423.62990	378.921	14.23	0.4263	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,706.23130	1,633.352	17.93	0.8221	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		117.53130	131.552	17.93	0.1779	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,761.91120	1,689.431	17.91	0.8176	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		126.81120	141.431	17.91	0.1824	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,797.02220	3,715.279	21.64	0.9528	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		28.62220	34.079	21.64	0.0472	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,114.52160	2,038.876	18.51	0.8586	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		96.12160	107.676	18.51	0.1414	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,582.98010	3,499.779	21.23	0.9466	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		34.58010	38.579	21.23	0.0534	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		78.67500	88.438	18.95	0.1182	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,357.07500	2,279.638	18.95	0.8818	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,206.69660	2,130.397	18.68	0.8671	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		89.99660	100.897	18.68	0.1329	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,756.27300	1,684.423	17.80	0.8075	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		139.57300	155.123	17.80	0.1925	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,158.77570	4,075.914	21.66	0.9627	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		22.07570	26.614	21.66	0.0373	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,673.25380	3,590.247	21.42	0.9451	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		36.55380	40.947	21.42	0.0549	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		28.61760	34.280	21.65	0.0459	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		588.71670	538.088	14.66	0.4905	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		463.41670	500.288	14.66	0.5095	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		141.32870	156.941	17.85	0.1910	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,806.62870	1,734.741	17.85	0.8090	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,013.91760	3,932.080	21.65	0.9541	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,500.68500	2,423.038	19.01	0.8801	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		85.08500	95.238	19.01	0.1199	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,744.15420	1,673.695	17.58	0.7806	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		177.85420	195.695	17.58	0.2194	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,365.34590	4,282.527	21.61	0.9561	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		29.04590	34.527	21.61	0.0439	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,862.64460	3,782.298	21.61	0.9351	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		46.34460	54.298	21.61	0.0649	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,343.74550	1,421.617	12.59	0.8861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			82.44550	71.517	12.59	0.1139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			479.48810	515.899	14.92	0.4831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			718.18810	665.799	14.92	0.5169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,930.63330	3,850.380	21.48	0.9307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			51.93330	60.480	21.48	0.0693	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			375.56520	405.843	15.62	0.3985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			964.26520	905.743	15.62	0.6015	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,835.17090	3,755.216	21.46	0.9259	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			56.47090	65.316	21.46	0.0741	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			348.48870	376.841	15.84	0.3747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,047.18870	986.741	15.84	0.6253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,965.94660	2,886.216	19.64	0.8898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			87.24660	96.316	19.64	0.1102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			208.21070	228.362	17.35	0.2424	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,676.91070	1,608.262	17.35	0.7576	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			443.82780	478.168	15.14	0.4551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			792.52780	738.069	15.14	0.5449	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,768.56160	3,687.017	21.31	0.9238	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			59.86160	67.117	21.31	0.0762	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,873.31370	3,793.404	21.48	0.9278	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			54.61370	63.504	21.48	0.0722	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			431.57000	465.193	15.22	0.4453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			820.27000	765.093	15.22	0.5547	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,608.81420	1,541.070	17.23	0.7459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			220.11420	241.170	17.23	0.2541	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,074.45520	3,993.391	21.48	0.9376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			45.75520	53.491	21.48	0.0624	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,783.00220	4,698.861	21.48	0.9634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			24.30220	28.961	21.48	0.0366	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			267.41350	290.133	16.66	0.2992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,366.11350	1,300.033	16.66	0.7008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			100.97300	111.206	19.05	0.1271	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,689.67300	2,611.106	19.05	0.8729	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			813.48330	867.634	13.41	0.6985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			302.18330	267.535	13.41	0.3015	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			287.25320	311.380	16.44	0.3183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,275.95320	1,211.280	16.44	0.6817	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			100.44970	110.639	19.07	0.1264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,699.14970	2,620.539	19.07	0.8736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			99.93020	110.077	19.09	0.1258	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,708.63020	2,629.977	19.09	0.8742	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,733.19420	1,664.440	17.40	0.7588	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			212.29420	232.840	17.40	0.2412	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,554.86300	4,471.638	21.43	0.9523	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			33.96300	40.038	21.43	0.0477	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		4,024.49170	3,943.911	21.43	0.9302	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		53.59170	62.311	21.43	0.0698	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,328.78230	2,254.560	18.20	0.8191	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		161.78230	177.660	18.20	0.1809	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,853.24420	2,774.695	19.06	0.8614	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		122.74420	134.395	19.06	0.1386	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,721.35860	1,653.475	17.19	0.7357	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		254.05860	276.475	17.19	0.2643	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,727.69940	4,643.454	21.11	0.9481	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		40.39940	46.454	21.11	0.0519	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,198.83460	4,117.027	21.11	0.9261	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		61.53460	70.027	21.11	0.0739	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		250.61090	273.341	17.25	0.2596	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,769.91090	1,702.241	17.25	0.7404	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,518.92100	4,436.708	21.14	0.9379	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		49.62100	57.808	21.14	0.0621	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		389.65290	351.921	13.63	0.3353	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		830.35290	883.021	13.63	0.6647	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,654.59830	2,577.517	18.58	0.8395	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		147.99830	161.517	18.58	0.1605	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,711.20040	1,645.200	17.03	0.7165	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		291.70040	316.600	17.03	0.2835	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,972.37280	4,888.746	20.98	0.9467	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		42.87280	50.146	20.98	0.0533	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,386.00710	4,305.356	20.98	0.9232	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		66.50710	76.756	20.98	0.0768	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put		1,585.05840	1,519.782	16.73	0.6890	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call		333.15840	358.882	16.73	0.3110	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put		3,415.60790	3,335.636	19.86	0.8733	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		123.70790	134.736	19.86	0.1267	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		490.82770	525.661	15.51	0.4285	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		1,047.92770	991.761	15.51	0.5715	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,659.59300	2,584.693	18.43	0.8244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		172.49300	188.593	18.43	0.1756	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		158.60930	172.164	18.74	0.1611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,845.70930	2,768.264	18.74	0.8389	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		159.25660	172.861	18.72	0.1618	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,836.35660	2,758.961	18.72	0.8382	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		159.90790	173.560	18.71	0.1624	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,827.00790	2,749.660	18.71	0.8376	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,887.25710	4,805.160	20.89	0.9396	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		50.15710	59.061	20.89	0.0604	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,662.54540	3,581.856	20.33	0.8829	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		115.44540	125.756	20.33	0.1171	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,701.48780	1,636.259	16.87	0.6984	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		331.48780	357.659	16.87	0.3016	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,196.04930	5,111.771	20.74	0.9458	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			46.04930	53.171	20.74	0.0542	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,571.58790	4,490.267	20.74	0.9216	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			71.58790	81.666	20.74	0.0784	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,813.93950	2,737.407	18.46	0.8076	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			215.53950	231.307	18.46	0.1924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			236.64200	250.540	18.83	0.1953	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,008.84200	2,929.340	18.83	0.8047	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			238.12180	252.119	18.80	0.1966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,990.32180	2,910.919	18.80	0.8034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			398.22970	425.351	17.13	0.3140	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,890.42970	1,824.151	17.13	0.6860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			237.37990	251.329	18.82	0.1959	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,999.57990	2,920.129	18.82	0.8041	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,142.14160	2,073.276	17.56	0.6778	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			473.38240	501.007	17.53	0.3243	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,125.68240	2,057.007	17.53	0.6757	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			471.61040	499.137	17.54	0.3233	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,133.91040	2,065.137	17.54	0.6767	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			469.84160	497.277	17.56	0.3222	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,114.97800	7,028.100	21.08	0.9063	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			132.67800	148.000	21.08	0.0937	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			507.06810	517.403	19.01	0.2786	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,299.36810	3,207.503	19.01	0.7214	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			506.17490	516.421	19.03	0.2780	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,308.47490	3,216.521	19.03	0.7220	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			507.96540	518.383	19.00	0.2792	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,290.26540	3,198.483	19.00	0.7208	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			839.94630	875.181	18.05	0.3868	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,645.64630	2,570.681	18.05	0.6132	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			837.95270	873.104	18.06	0.3860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,653.65270	2,578.604	18.06	0.6140	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			841.95460	877.265	18.04	0.3876	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,637.65460	2,562.765	18.04	0.6124	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,784.28220	2,707.182	18.20	0.6141	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			869.38220	904.882	18.20	0.3859	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			945.05610	982.658	18.14	0.4019	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,745.05610	2,667.658	18.14	0.5981	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			942.97610	980.503	18.15	0.4011	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,752.97610	2,675.503	18.15	0.5989	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			947.14270	984.819	18.13	0.4026	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,737.14270	2,659.818	18.13	0.5974	0.00	0	0
Total \$ / R Option												102,665.98	250	3,413,650
Total \$ / R												1,521,278,230.58	126,543	4,690,142

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	19/03/2018	Foreign Exchange Future				12.03620		11.95610			0.0000	60,181.00	5	560
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.19760		12.11110			0.0000	0.00	0	64
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.35010		12.26130			0.0000	0.00	0	43
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.49390		12.40290			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.80400		12.70770			0.0000	0.00	0	0
Total \$ / R MAXI Future												60,181.00	5	670
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			958.09020	1,123.266	19.26	0.0343	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			177,348.09020	169,503.266	19.26	0.9657	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			936.87880	1,098.446	19.27	0.0337	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			178,326.87880	170,478.446	19.27	0.9663	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			979.73480	1,148.626	19.25	0.0350	0.00	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			176,369.73480	168,528.626	19.25	0.9650	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			7,997.32340	8,997.115	18.44	0.1344	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			189,887.32340	182,237.115	18.44	0.8656	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			7,924.57540	8,916.216	18.46	0.1333	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			190,814.57540	183,156.216	18.46	0.8667	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			8,070.81470	9,078.829	18.42	0.1355	0.00	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			188,960.81470	181,318.829	18.42	0.8645	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			17,183.57850	18,913.945	17.77	0.2057	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			192,053.57850	184,903.945	17.77	0.7943	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			17,067.39620	18,788.558	17.78	0.2045	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			192,937.39620	185,778.558	17.78	0.7955	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			17,300.38330	19,040.279	17.75	0.2069	0.00	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			191,170.38330	184,030.279	17.75	0.7931	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			295,825.12980	288,025.529	18.96	0.8463	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			15,235.64850	16,545.064	18.93	0.1549	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			293,945.64850	286,155.064	18.93	0.8451	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			15,175.20270	16,479.958	18.95	0.1543	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			294,885.20270	287,089.958	18.95	0.8457	0.00	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			15,115.12980	16,415.529	18.96	0.1537	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			47,162.61830	49,913.711	17.54	0.3233	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			213,392.61830	206,513.711	17.54	0.6767	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			46,985.73590	49,727.652	17.56	0.3222	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			214,215.73590	207,327.652	17.56	0.6778	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			47,339.82640	50,100.661	17.53	0.3243	0.00	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			212,569.82640	205,700.661	17.53	0.6757	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												60,181.00	5	670
£ / R	On 31/01/2018	Foreign Exchange Future				16.84560		16.88540			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				16.93380		16.97630			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				16.97090		17.01970			0.0000	135,767.20	8	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.98150		17.03200			0.0000	17,066,407.50	1,005	190,136
£ / R	On 30/04/2018	Foreign Exchange Future				17.12380		17.16550			0.0000	0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Future			17.27290		17.31400			0.0000	0.00	0	7,957
£ / R	On	17/09/2018	Foreign Exchange Future			17.55260		17.59270			0.0000	0.00	0	4,664
£ / R	On	14/12/2018	Foreign Exchange Future			17.82340		17.86220			0.0000	0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			18.12620		18.16340			0.0000	0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			18.41330		18.44840			0.0000	0.00	0	0
Total £ / R Future												17,202,174.70	1,013	204,671
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Call			0.23300	0.032	44.44	0.0002	0.00	0	0
£ / R	On	31/01/2018	Foreign Exchange Option	18.91	Put			2,024.83300	2,064.432	44.44	0.9998	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,264.86340	2,305.095	21.51	0.9771	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			11.16340	8.895	21.51	0.0229	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,062.67410	2,107.461	20.31	0.9435	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			32.37410	28.361	20.31	0.0565	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			333.93280	312.755	16.86	0.4227	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			521.93280	551.255	16.86	0.5773	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			330.29520	309.270	16.88	0.4192	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			528.29520	557.770	16.88	0.5808	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			337.60580	316.275	16.84	0.4263	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			515.60580	544.775	16.84	0.5737	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			424.21980	398.532	16.42	0.5048	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			392.21980	417.032	16.42	0.4952	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,117.23510	3,166.587	21.59	0.9829	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			9.23510	8.087	21.59	0.0171	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,008.29270	2,054.171	19.99	0.9328	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			40.29270	35.671	19.99	0.0672	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			586.09340	612.376	16.30	0.5141	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			521.59340	506.176	16.30	0.4859	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			470.22460	459.957	16.84	0.3859	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,056.22460	1,087.057	16.84	0.6141	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			467.20330	457.007	16.85	0.3840	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,063.20330	1,094.106	16.85	0.6160	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			473.26470	462.922	16.82	0.3879	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,049.26470	1,080.022	16.82	0.6121	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			607.31090	593.753	16.34	0.4687	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			793.31090	820.853	16.34	0.5313	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,178.29340	3,219.149	19.77	0.9028	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			92.29340	92.049	19.77	0.0972	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			640.09630	631.777	16.62	0.4080	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,307.39630	1,339.177	16.62	0.5920	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			646.37110	637.921	16.60	0.4110	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,293.67110	1,325.321	16.60	0.5890	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			643.22630	634.839	16.61	0.4095	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,300.52630	1,332.239	16.61	0.5905	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			946.19870	937.218	16.11	0.4863	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,203.99870	1,233.818	16.11	0.5137	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			942.38510	933.469	16.12	0.4849	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,210.18510	1,240.069	16.12	0.5151	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			950.02680	940.980	16.11	0.4878	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,197.82680	1,227.580	16.11	0.5122	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,285.85410	1,311.536	15.84	0.4890	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,145.26630	1,133.818	15.84	0.5097	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,291.86630	1,317.618	15.84	0.4903	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,153.24720	1,141.667	15.83	0.5123	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,279.84720	1,305.467	15.83	0.4877	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,149.25410	1,137.736	15.84	0.5110	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,261.94270	1,246.310	15.69	0.5101	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,453.54270	1,473.010	15.69	0.4899	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,269.78660	1,254.042	15.68	0.5124	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,441.38660	1,460.742	15.68	0.4876	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,265.85880	1,250.171	15.68	0.5112	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,447.45880	1,466.870	15.68	0.4888	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												17,202,174.70	1,013	208,171
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11086		0.11021			0.0000	0.00	0	3,805
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11299		0.11227			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11511		0.11437			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12491		0.12400			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	3,805
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			49.00140	52.602	19.18	0.1373	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,027.90140	967.002	19.18	0.8627	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			7.79490	7.978	21.68	0.0247	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,986.69490	1,922.378	21.68	0.9753	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			272.51380	297.466	15.64	0.5651	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			251.41380	211.866	15.64	0.4349	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			105.33280	111.687	20.94	0.1546	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,877.93280	1,813.087	20.94	0.8454	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			53.38460	58.327	23.63	0.0820	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,825.98460	2,759.727	23.63	0.9180	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			244.24300	258.093	18.69	0.3219	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,016.84300	959.494	18.69	0.6781	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,563.50000	1,489.100		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,563.50000	2,489.100		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			563.50000	489.100		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			909.45010	935.644	19.73	0.4772	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,509.75010	1,444.344	19.73	0.5228	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			661.39470	745.964	22.22	0.3791	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,261.69470	2,254.664	22.22	0.6209	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,271.36480	1,312.422	18.36	0.6157	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			871.66480	821.122	18.36	0.3843	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	3,805
€ / R	On	30/01/2018	Foreign Exchange Future			14.78120		14.77350			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.78120		14.77350			0.0000	0.00	0	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			14.82580		14.82050			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.86690		14.86100			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.90690		14.90780			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.91760		14.92020			0.0000	94,428,408.00	6,330	113,255
€ / R	On	29/03/2018	Foreign Exchange Future			14.94430		14.95150			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.21580		15.20850			0.0000	0.00	0	12,554
€ / R	On	17/09/2018	Foreign Exchange Future			15.51090		15.50130			0.0000	0.00	0	35,175
€ / R	On	14/12/2018	Foreign Exchange Future			15.80040		15.78800			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.09770		16.08350			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.41050		16.39210			0.0000	0.00	0	0
Total € / R Future												94,428,408.00	6,330	317,128
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			1,226.60410	1,218.826	43.97	0.9997	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			0.10410	0.026	43.97	0.0003	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			0.05720	0.042	22.81	0.0006	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			773.55720	781.242	22.81	0.9994	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			1,026.88640	1,018.891	29.12	0.9990	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			0.38640	0.091	29.12	0.0010	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,726.52480	1,718.828	42.36	0.9998	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			0.02480	0.028	42.36	0.0002	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,256.02360	1,248.638	18.18	0.9791	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			6.52360	4.438	18.18	0.0209	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,558.80630	1,552.676	18.33	0.9680	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			9.80630	9.576	18.33	0.0320	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,113.61960	2,113.575	19.28	0.9723	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			11.41960	10.475	19.28	0.0277	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			33.66390	32.255	13.34	0.0929	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			953.86390	949.855	13.34	0.9071	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,093.68340	2,095.163	18.94	0.9677	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			13.88340	12.763	18.94	0.0323	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			262.07480	256.404	14.53	0.4446	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			391.87480	388.804	14.53	0.5554	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			244.25050	238.668	14.66	0.4210	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			424.05050	421.068	14.66	0.5790	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,924.61340	1,921.710	16.99	0.9875	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			4.41340	4.110	16.99	0.0125	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			346.14040	340.292	14.03	0.5454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			275.94040	272.692	14.03	0.4546	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,607.66990	1,608.271	17.64	0.9367	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			27.86990	25.871	17.64	0.0633	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			32.77880	30.516	17.36	0.0738	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,502.57880	1,502.916	17.36	0.9262	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			341.34340	335.496	14.05	0.5402	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			281.14340	277.896	14.05	0.4598	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			336.60120	330.751	14.07	0.5350	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			286.40120	283.151	14.07	0.4650	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,274.58900	2,280.525	18.86	0.9659	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			16.08900	14.825	18.86	0.0341	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			701.68780	695.561	14.28	0.5655	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			406.90510	408.076	14.30	0.4317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			708.40510	702.276	14.30	0.5683	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			695.00070	688.877	14.26	0.5628	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,266.56960	1,272.493	11.68	0.8805	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			68.06960	66.693	11.68	0.1195	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,223.46750	2,230.676	13.71	0.9710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.96750	14.877	13.71	0.0290	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			410.18780	411.361	14.28	0.4345	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			119.28210	117.277	12.15	0.1817	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			274.66650	275.862	15.22	0.3134	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,066.16650	1,060.062	15.22	0.6866	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,424.69230	6,417.321	21.52	0.9949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.19230	3.121	21.52	0.0051	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			413.50070	414.677	14.26	0.4372	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			61.34770	60.067	11.60	0.1103	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			193.14050	194.472	15.99	0.2322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,424.64050	1,418.672	15.99	0.7678	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,435.34870	3,428.872	18.95	0.9513	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			33.84870	34.672	18.95	0.0487	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,077.78210	1,083.077	12.15	0.8183	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			32.52290	31.711	11.16	0.0669	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			501.32220	502.601	13.81	0.5066	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			542.82220	536.801	13.81	0.4934	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,351.50010	5,344.035	21.52	0.9857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			10.00010	9.835	21.52	0.0143	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,299.84770	1,305.867	11.60	0.8897	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,491.02290	1,497.511	11.16	0.9331	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			505.11200	508.494	14.55	0.4167	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,003.81200	997.594	14.55	0.5833	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,146.47120	6,139.690	20.19	0.9767	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			266.89640	270.722	16.23	0.2434	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,867.16670	1,861.392	16.21	0.7554	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			900.87990	894.665	14.32	0.5528	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,130.86680	4,127.005	19.39	0.9232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			72.16680	77.906	19.39	0.0768	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,404.87320	1,414.752	12.26	0.8207	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			153.57320	153.852	12.26	0.1793	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			17.77120	20.590	20.19	0.0233	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			552.17990	555.565	14.32	0.4472	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,875.59640	1,869.822	16.23	0.7566	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			265.33620	269.162	16.24	0.2421	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,884.03620	1,878.262	16.24	0.7579	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			268.46670	272.292	16.21	0.2446	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			306.61290	312.165	16.54	0.2351	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,398.61290	2,391.765	16.54	0.7649	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			305.26900	310.820	16.55	0.2342	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,407.26900	2,400.420	16.55	0.7658	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			303.93230	309.482	16.57	0.2333	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,415.93230	2,409.082	16.57	0.7667	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			942.51330	948.909	14.19	0.5232	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			999.01330	991.209	14.19	0.4768	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			938.69470	945.078	14.20	0.5216	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,005.19470	997.378	14.20	0.4784	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			946.34840	952.756	14.18	0.5248	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			992.84840	985.056	14.18	0.4752	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,422.24780	1,412.519	15.04	0.5273	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			941.15030	949.811	15.05	0.4714	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,429.05030	1,419.311	15.05	0.5286	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			947.55790	956.231	15.03	0.4739	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,415.45790	1,405.731	15.03	0.5261	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			944.34780	953.019	15.04	0.4727	0.00	0	0
Total € / R Option												0.00	0	822,216
Total € / R												94,428,408.00	6,330	1,139,344
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.71590		9.65330			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.73400		9.67450			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.73880		9.68010			0.0000	486,940.00	50	11,948
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.87020		9.80630			0.0000	0.00	0	5,534
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.99690		9.93090			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			10.11710		10.04970			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.37580		10.30410			0.0000	0.00	0	0
Total AU\$ / R Future												486,940.00	50	28,744
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			902.92170	842.245	16.59	0.9562	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			6.22170	8.145	16.59	0.0438	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			207.81790	174.512	13.32	0.4784	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			162.31790	188.512	13.32	0.5216	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			399.13470	354.332	14.20	0.6785	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			87.06240	100.620	14.24	0.3151	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			406.96240	361.820	14.24	0.6849	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			84.94010	98.165	14.27	0.3089	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			414.84010	369.365	14.27	0.6911	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			89.23470	103.132	14.20	0.3215	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			124.83470	140.013	14.73	0.2670	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			808.53470	759.813	14.73	0.7330	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			123.14900	138.155	14.76	0.2640	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			816.84900	767.955	14.76	0.7360	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			121.48720	136.326	14.78	0.2610	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			825.18720	776.126	14.78	0.7390	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,315.21750	1,262.395	15.50	0.7887	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			124.84150	137.917	15.51	0.2095	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,323.94150	1,271.017	15.51	0.7905	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			127.40730	140.688	15.48	0.2131	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,306.50730	1,253.788	15.48	0.7869	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			126.11750	139.295	15.50	0.2113	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			155.73210	168.462	15.57	0.2150	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,576.03210	1,521.362	15.57	0.7850	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			154.46270	167.117	15.59	0.2135	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,584.76270	1,530.017	15.59	0.7865	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			153.20470	165.781	15.60	0.2120	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,593.50470	1,538.681	15.60	0.7880	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			400.51220	423.511	13.86	0.3902	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,096.41220	1,047.711	13.86	0.6098	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			398.02700	420.914	13.87	0.3883	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,103.92700	1,055.114	13.87	0.6117	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			395.55920	418.336	13.89	0.3863	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,111.45920	1,062.536	13.89	0.6137	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												486,940.00	50	28,744
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.75820		9.70930			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.89890		9.84510			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			93.14590	102.680	15.53	0.3001	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			453.84590	414.480	15.53	0.6999	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			91.02540	100.337	15.57	0.2945	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			461.72540	422.137	15.57	0.7055	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			95.31440	105.074	15.50	0.3057	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			446.01440	406.874	15.50	0.6943	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			102.91400	111.665	16.48	0.2060	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,077.81400	1,032.765	16.48	0.7940	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			101.64670	110.305	16.51	0.2038	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,086.54670	1,041.405	16.51	0.7962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			104.19810	113.043	16.46	0.2082	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,069.09810	1,024.143	16.46	0.7918	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.90830		12.81120			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.18000		13.07220			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.44860		13.33680			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.55850		14.42550			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			22.89260	20.100	16.03	0.0625	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,361.69260	1,261.800	16.03	0.9375	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			22.56920	19.609	16.04	0.0612	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,371.36920	1,271.309	16.04	0.9388	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			23.22250	20.602	16.02	0.0639	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,352.02250	1,252.302	16.02	0.9361	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			105.08630	118.224	16.03	0.1755	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,562.88630	1,468.224	16.03	0.8245	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			103.83910	116.927	16.04	0.1738	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,571.63910	1,476.927	16.04	0.8262	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			102.60540	115.646	16.05	0.1722	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,580.40540	1,485.646	16.05	0.8278	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,703.20000	1,591.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,713.20000	1,601.400		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,693.20000	1,581.400		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,161.71630	1,079.391	14.42	0.4956	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			853.72040	904.723	14.39	0.5075	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,148.22040	1,066.223	14.39	0.4925	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			850.46070	901.299	14.40	0.5060	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,154.96070	1,072.799	14.40	0.4940	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			847.21630	897.891	14.42	0.5044	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			1.89060		1.88320			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90580		1.89750			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92060		1.91200			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.96490		1.95660			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			241.47900	258.177	15.28	0.3668	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			709.47900	652.177	15.28	0.6332	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			214.71900	229.674	15.45	0.3346	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			782.71900	723.674	15.45	0.6654	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			271.18860	289.812	15.10	0.4008	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			639.18860	583.812	15.10	0.5992	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			308.80310	327.893	15.84	0.2931	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,533.80310	1,469.894	15.84	0.7069	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			289.31390	307.413	15.96	0.2778	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,614.31390	1,549.414	15.96	0.7222	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			329.62010	349.761	15.72	0.3092	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,454.62010	1,391.761	15.72	0.6908	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,180.00000	2,094.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,280.00000	2,194.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,380.00000	2,294.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,241.01590	1,282.352	14.73	0.5167	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,475.01590	1,433.352	14.73	0.4833	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,203.50580	1,244.003	14.80	0.5054	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,537.50580	1,495.003	14.80	0.4946	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,279.68350	1,321.873	14.67	0.5282	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,413.68350	1,372.873	14.67	0.4718	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.01740		2.01700			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05900		2.05750			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09990		2.09820			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31810		2.31370			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			60.85310	58.522	17.09	0.1003	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,790.85310	1,784.522	17.09	0.8997	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			80.22650	77.124	16.97	0.1268	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,610.22650	1,603.124	16.97	0.8732	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			69.94500	67.245	17.03	0.1129	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,699.94500	1,693.245	17.03	0.8871	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			324.90870	324.975	16.74	0.2640	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,849.90870	1,834.975	16.74	0.7360	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			307.21110	307.248	16.85	0.2517	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,932.21110	1,917.248	16.85	0.7483	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			290.52660	290.541	16.97	0.2399	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,015.52660	2,000.541	16.97	0.7601	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,518.00000	2,501.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,618.00000	2,601.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,718.00000	2,701.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			882.92000	865.731	14.62	0.3093	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,532.38490	2,560.400	14.47	0.7110	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			795.38490	779.400	14.47	0.2890	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,475.53610	2,502.949	14.55	0.7009	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			838.53610	821.949	14.55	0.2991	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,419.92000	2,446.730	14.62	0.6907	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			1.54090		1.53090			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.56470		1.55380			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58680		1.57560			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.71370		1.70030			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			14.58310	16.777	18.63	0.0404	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,105.58310	2,007.777	18.63	0.9596	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			12.52140	14.386	18.82	0.0351	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,203.52140	2,105.386	18.82	0.9649	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			17.00010	19.582	18.45	0.0466	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,008.00010	1,910.582	18.45	0.9534	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			113.85980	128.402	17.56	0.1522	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,175.85980	2,081.402	17.56	0.8478	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			105.31470	118.997	17.70	0.1423	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,267.31470	2,171.997	17.70	0.8577	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			123.14490	138.604	17.43	0.1629	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,085.14490	1,991.604	17.43	0.8371	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,844.00000	2,732.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,644.00000	2,532.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,744.00000	2,632.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,067.44900	1,128.363	16.11	0.4933	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,564.44900	1,491.363	16.11	0.5067	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,035.10830	1,094.635	16.20	0.4818	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,632.10830	1,557.635	16.20	0.5182	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,003.86920	1,062.040	16.30	0.4706	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,700.86920	1,625.040	16.30	0.5294	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			0.11660		0.11580			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11600		0.11530			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11550		0.11470			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11210		0.11220			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			1.56680		1.56200			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.59330		1.58780			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61900		1.61320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.69900		1.69110			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			8.81510		8.77970			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.92930		8.88950			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.04040		8.99930			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.73670		9.68690			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			36.47030	39.627	17.26	0.1428	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			706.77030	674.527	17.26	0.8572	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			35.51140	38.578	17.29	0.1395	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			715.81140	683.478	17.29	0.8605	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			37.45430	40.704	17.23	0.1461	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			697.75430	665.604	17.23	0.8539	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			89.73140	97.286	17.15	0.1945	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,040.23140	1,007.986	17.15	0.8055	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			88.46660	96.015	17.17	0.1923	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,048.96660	1,016.715	17.17	0.8077	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			91.01440	98.576	17.12	0.1968	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,031.51440	999.276	17.12	0.8032	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			930.70000	889.600		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			940.70000	899.600		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			920.70000	879.600		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			570.70870	594.166	14.86	0.4920	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			803.80870	777.466	14.86	0.5080	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			567.24820	590.620	14.88	0.4898	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			810.34820	783.920	14.88	0.5102	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			574.18670	597.734	14.85	0.4942	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			797.28670	771.034	14.85	0.5058	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			1.24950		1.24700			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25860		1.25590			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26660		1.26330			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35800		1.35470			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			530.00000	505.000		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			630.00000	605.000		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			730.00000	705.000		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			641.00000	614.000		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			741.00000	714.000		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			541.00000	514.000		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			1,067.00000	1,034.000		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			1,167.00000	1,134.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			967.00000	934.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			347.00000	380.000		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			247.00000	280.000		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			447.00000	480.000		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			1.41090		1.42450			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.41610		1.42960			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.42130		1.43480			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				1.23940		1.24790			0.0000	0.00	0	130
QUANTO €On	18/06/2018	Foreign Exchange Future				1.24740		1.25580			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.25590		1.26420			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	130
Total QUANTO € / \$												0.00	0	130
R / ¥EN	On 19/03/2018	Foreign Exchange Future				9.02070	0.10985	9.07350			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.85070	0.10985	8.90680			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.68740	0.10985	8.74390			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			0.10985	2,965.13050	2,606.742	16.18	0.5793	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put			0.10985	1,530.13050	1,699.742	16.18	0.4207	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call			0.10985	2,906.26970	2,551.516	16.18	0.5719	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put			0.10985	1,571.26970	1,744.516	16.18	0.4281	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call			0.10985	3,024.70970	2,662.714	16.18	0.5867	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put			0.10985	1,489.70970	1,655.714	16.18	0.4133	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call			0.10985	3,816.84740	3,493.273	16.83	0.5038	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Put			0.10985	3,648.84740	3,886.273	16.83	0.4962	0.00	0	1,200
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call			0.10985	5,073.35530	4,692.428	17.19	0.5975	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put			0.10985	2,705.35530	2,885.428	17.19	0.4025	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call			0.10985	5,015.77400	4,626.593	17.14	0.5935	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put			0.10985	2,747.77400	2,919.593	17.14	0.4065	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call			0.10985	5,131.35590	4,756.923	17.23	0.6016	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put			0.10985	2,663.35590	2,849.923	17.23	0.3984	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call			0.10985	1,439.00000	874.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put			0.10985	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call			0.10985	1,339.00000	774.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put			0.10985	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call			0.10985	1,239.00000	674.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put			0.10985	0.00000	0.000		0.0000	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On 19/03/2018	Foreign Exchange Future				22,212.55000		22,168.78000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.18790		9.16010			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.33160		9.29930			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.46930		9.43550			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.25220		10.21210			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			21.02050	22.334	16.13	0.0907	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			820.92050	794.434	16.13	0.9093	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			20.40130	21.681	16.15	0.0884	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			830.30130	803.781	16.15	0.9116	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			21.65800	23.007	16.10	0.0932	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			811.55800	785.107	16.10	0.9068	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			99.51410	105.604	15.40	0.2172	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			900.21410	874.004	15.40	0.7828	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			98.12940	104.156	15.43	0.2146	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			908.82940	882.556	15.43	0.7854	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			100.91960	107.074	15.38	0.2198	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			891.61960	865.474	15.38	0.7802	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			564.50000	530.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			574.50000	540.700		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			554.50000	520.700		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			758.17510	780.955	13.57	0.5958	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			536.07510	518.755	13.57	0.4042	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			753.59600	776.283	13.59	0.5933	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			541.49600	524.083	13.59	0.4067	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			749.04350	771.642	13.60	0.5908	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			546.94350	529.442	13.60	0.4092	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.13980		3.14730			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.09740		3.10370			0.0000	1,858,440.00	600	2,200
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05160		3.05870			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.03810		3.04490			0.0000	0.00	0	0
Total TRY / R Future												1,858,440.00	600	2,633
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.68430	1.561	15.52	0.0237	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			374.38430	381.761	15.52	0.9763	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.57910	1.459	15.68	0.0222	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			384.27910	391.659	15.68	0.9778	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.79880	1.671	15.36	0.0255	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			364.49880	371.871	15.36	0.9745	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.49940	4.495	15.00	0.0400	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			560.79940	567.095	15.00	0.9600	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.21480	4.226	15.03	0.0378	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			570.51480	576.826	15.03	0.9622	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.80210	4.780	14.97	0.0423	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			551.10210	557.380	14.97	0.9577	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			301.30000	308.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			311.30000	318.400		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			291.30000	298.400		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			554.70820	559.818	15.49	0.7692	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			68.15790	66.508	15.52	0.2267	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			563.25790	568.408	15.52	0.7733	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			71.09320	69.362	15.45	0.2349	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			546.19320	551.262	15.45	0.7651	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			69.60820	67.918	15.49	0.2308	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												1,858,440.00	600	2,633
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21570		1.21040			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19910		1.19300			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18010		1.17360			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 635 211 708.30	134,291	1,838,045
Total Options												102 665.98	250	4,240,566
Grand Total:												1,635,314,374.28	134,541	6,078,611