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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/02/2018 Foreign Exchange Future			12.06550		11.93880			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.07090		11.93880			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.07090		11.94240			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.06730		11.94420			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			12.06950		11.94600			0.0000	0.00	0	200
\$ / R On 15/02/2018 Foreign Exchange Future			12.07160		11.94780			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			12.07370		11.94960			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			12.08530		11.96030			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.09560		11.97090			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			12.09730		11.97270			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.09900		11.97450			0.0000	362,970,000.00	30,000	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.12150		11.99750			0.0000	0.00	0	5,713
\$ / R On 19/03/2018 Foreign Exchange Future			12.12860		12.00450			0.0000	672,955,371.00	55,485	799,686
\$ / R On 22/03/2018 Foreign Exchange Future			12.13390		12.00970			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			12.14620		12.02200			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.19150		12.06680			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.19320		12.06850			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.20180		12.07710			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.21730		12.09240			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.22080		12.09580			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.22590		12.10080			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Future			12.22760		12.10250			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.23270		12.10760			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.25490		12.12950			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.28550		12.15990			0.0000	34,288,830.50	2,791	182,317
\$ / R	On	29/06/2018	Foreign Exchange Future			12.30420		12.17840			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.30930		12.18350			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.31610		12.19020			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.33990		12.21380			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.34670		12.22060			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.34840		12.22230			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.35870		12.23240			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.37060		12.24420			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.38080		12.25420			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.41080		12.28360			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.43910		12.31130			0.0000	796,575,085.80	64,038	37,613
\$ / R	On	28/09/2018	Foreign Exchange Future			12.45740		12.32930			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.50240		12.37340			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.50900		12.37990			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.51240		12.38320			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.52070		12.39140			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.53400		12.40430			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.56180		12.43150			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.57970		12.44920			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.58460		12.45400			0.0000	176,184,400.00	14,000	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.61240		12.48120			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.68420		12.55190			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.74010		12.60750			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.88910		12.75600			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.19720		13.06300			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.53970		13.40600			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.63070		13.49700			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.72560		13.59210			0.0000	0.00	0	0
Total \$ / R Future												2,042,973,687.30	166,314	1,174,165
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,221.20850	1,094.500	17.10	1.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.00850	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.00410	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,921.20410	1,794.500	17.10	1.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,111.20000	2,984.500	17.10	1.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000	17.10	0.0000	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			472.81350	339.645	23.04	0.9890	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			1.61350	0.545	23.04	0.0110	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			134.98910	31.967	16.51	0.4189	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			23.78910	52.867	16.51	0.5811	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			199.26310	321.672	23.66	0.9855	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			10.46310	0.772	23.66	0.0145	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,957.61510	1,829.113	36.44	0.9999	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.01510	0.013	36.44	0.0001	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.01710	0.013	33.85	0.0001	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,807.61710	1,679.113	33.85	0.9999	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,255.81390	2,132.714	37.50	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01390	0.014	37.50	0.0001	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			89.23380	40.408	15.34	0.2740	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			105.23380	179.908	15.34	0.7260	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			148.50870	236.184	15.97	0.8066	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			62.50870	26.684	15.97	0.1934	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			80.83150	35.951	15.52	0.2488	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			116.83150	195.451	15.52	0.7512	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			288.30860	398.165	17.57	0.9288	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			22.30860	8.665	17.57	0.0712	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			198.74360	106.991	14.71	0.5495	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			44.74360	76.491	14.71	0.4505	0.00	0	100
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,232.21440	2,108.419	31.86	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.01440	0.019	31.86	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,250.41560	2,126.322	30.35	0.9998	0.00	0	20,000
\$ / R	On	22/02/2018	Foreign Exchange Option	14.20	Call			0.01560	0.022	30.35	0.0002	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			172.84720	112.208	16.05	0.4048	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			133.14720	197.508	16.05	0.5952	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			232.55840	310.049	14.88	0.7198	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			121.65840	74.449	14.88	0.2802	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			170.01190	111.715	15.23	0.3692	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			180.91190	247.315	15.23	0.6308	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			371.77790	470.782	14.14	0.8751	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			50.87790	25.182	14.14	0.1249	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,209.56800	2,085.035	24.53	0.9969	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.46800	0.635	24.53	0.0031	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,830.10500	1,705.800	22.59	0.9932	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			1.00500	1.400	22.59	0.0068	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			572.08640	465.057	17.55	0.7823	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			42.98640	60.657	17.55	0.2177	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			2.88170	4.038	20.32	0.0191	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,430.18170	1,306.738	20.32	0.9809	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,529.55060	1,405.838	20.81	0.9851	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			2.25060	3.138	20.81	0.0149	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,429.13010	1,305.439	20.12	0.9795	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			3.63010	4.439	20.12	0.0205	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,333.75640	2,210.191	21.51	0.9934	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.25640	1.691	21.51	0.0066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.01520	0.025	29.61	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,495.51520	5,371.425	29.61	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.01480	0.025	29.61	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,505.51480	5,381.425	29.61	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.01560	0.026	29.61	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			232.74910	171.825	14.92	0.3974	0.00	0	83,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			102.85180	129.616	16.60	0.3140	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			634.22960	533.107	16.91	0.7225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			88.72960	111.707	16.91	0.2775	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			346.51590	426.136	14.40	0.7281	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			142.01590	97.536	14.40	0.2719	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			247.24910	310.425	14.92	0.6026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			227.35090	167.277	14.89	0.3907	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			317.92910	393.205	14.54	0.6960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			163.42910	114.605	14.54	0.3040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			478.57960	574.688	13.85	0.8430	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			74.07960	46.088	13.85	0.1570	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			568.35180	471.017	16.60	0.6860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			60.44250	77.027	17.69	0.2017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			554.75900	660.484	13.90	0.8838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			50.25900	31.884	13.90	0.1162	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			169.19800	212.672	15.56	0.4641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			364.69800	284.072	15.56	0.5359	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			251.85090	315.877	14.89	0.6093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			399.87710	315.682	15.75	0.5666	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			986.48240	873.389	18.31	0.8565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			40.98240	51.989	18.31	0.1435	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.22800	0.350	29.61	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,385.72800	4,261.750	29.61	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			805.94250	698.427	17.69	0.7983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,220.87150	1,103.244	19.09	0.9074	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			66.62260	84.512	17.49	0.2187	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			762.12260	655.912	17.49	0.7813	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,363.43730	1,245.208	19.56	0.9290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			17.93730	23.808	19.56	0.0710	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			154.37710	194.282	15.75	0.4334	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,230.29680	1,112.629	19.12	0.9091	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,416.90210	2,293.309	21.27	0.9929	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.40210	1.909	21.27	0.0071	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,664.10150	1,543.040	20.06	0.9625	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			8.60150	11.640	20.06	0.0375	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			25.37150	31.844	19.09	0.0926	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.36840	1.433	21.47	0.0054	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			12.01910	16.124	19.83	0.0502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,527.51910	1,407.524	19.83	0.9498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			192.21140	241.392	15.31	0.5091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			317.71140	242.792	15.31	0.4909	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			24.79680	31.229	19.12	0.0909	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			2.80680	3.914	20.79	0.0138	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,791.78470	1,669.975	20.27	0.9716	0.00	0	0

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\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			6.28470	8.575	20.27	0.0284	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			19.23560	25.227	19.47	0.0748	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,334.73560	1,216.627	19.47	0.9252	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,536.86840	2,412.833	21.47	0.9946	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			2.03850	2.868	21.00	0.0103	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,019.08730	1,896.369	20.63	0.9828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			3.58730	4.969	20.63	0.0172	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			7.44430	10.113	20.15	0.0330	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,722.94430	1,601.513	20.15	0.9670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,118.30680	1,995.314	20.79	0.9862	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,890.42860	1,768.169	20.43	0.9771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,596.85480	2,472.644	21.57	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.35480	1.243	21.57	0.0047	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,703.31210	1,581.999	20.12	0.9656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			7.81210	10.599	20.12	0.0344	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,247.53850	2,124.268	21.00	0.9897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,979.45630	1,856.865	20.57	0.9812	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			5.56640	7.620	20.35	0.0255	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,841.06640	1,719.020	20.35	0.9745	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			4.25730	5.870	20.52	0.0201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,949.75730	1,827.270	20.52	0.9799	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			4.92860	6.769	20.43	0.0229	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,217.69480	2,094.481	20.95	0.9889	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			52.74410	67.139	17.90	0.1793	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			868.24410	758.539	17.90	0.8207	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			4.47040	6.155	20.49	0.0210	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,929.97040	1,807.555	20.49	0.9790	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			3.95630	5.465	20.57	0.0188	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.33470	1.242	28.07	0.0037	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,068.67340	1,945.810	20.71	0.9846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			3.17340	4.410	20.71	0.0154	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,566.86140	2,442.734	21.51	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.36140	1.334	21.51	0.0050	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			2.19480	3.081	20.95	0.0111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.39590	1.820	21.31	0.0068	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.32410	1.217	22.84	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,786.82410	2,662.617	22.84	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.33980	1.230	22.10	0.0046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,676.83980	2,552.630	22.10	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,566.83470	3,442.642	28.07	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,197.80560	2,074.632	20.92	0.9884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			2.54400	3.557	20.86	0.0126	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,158.04400	2,034.957	20.86	0.9874	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,686.60210	3,562.660	28.88	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.10210	1.260	28.88	0.0037	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,436.89590	2,313.220	21.31	0.9932	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	14.50	Put			2,496.87870	2,372.977	21.40	0.9941	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.38140	1.615	21.39	0.0060	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,486.88140	2,363.015	21.39	0.9940	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,516.87340	2,392.903	21.43	0.9944	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.37340	1.503	21.43	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			2.30560	3.232	20.92	0.0116	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			481.54520	390.263	16.18	0.6297	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,742.59320	1,621.048	20.19	0.9684	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			7.09320	9.648	20.19	0.0316	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,746.82910	2,622.622	22.57	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.32910	1.222	22.57	0.0045	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.37870	1.577	21.40	0.0059	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			6.75830	9.204	20.22	0.0303	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,896.81350	2,772.609	23.58	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.31350	1.209	23.58	0.0042	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			3.33300	4.626	20.68	0.0161	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,048.83300	1,926.026	20.68	0.9839	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			126.04520	158.863	16.18	0.3703	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,605.43240	1,484.791	19.96	0.9575	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,946.81030	2,822.607	23.91	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.31030	1.207	23.91	0.0042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			41.78350	53.022	18.28	0.1460	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			977.28350	864.422	18.28	0.8540	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,762.25830	1,640.604	20.22	0.9697	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.31680	1.212	23.31	0.0043	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			24.23490	30.627	19.16	0.0893	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,239.73490	1,122.027	19.16	0.9107	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			85.51890	107.625	16.99	0.2690	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			651.01890	549.025	16.99	0.7310	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			9.93240	13.391	19.96	0.0425	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			12.60330	16.887	19.80	0.0523	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,996.80800	2,872.606	24.25	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.30800	1.206	24.25	0.0041	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,446.89280	2,323.177	21.32	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.39280	1.777	21.32	0.0066	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,856.81680	2,732.612	23.31	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,411.45670	1,292.648	19.64	0.9358	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,256.80910	3,132.612	25.99	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.30910	1.212	25.99	0.0039	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,999.26730	1,876.611	20.60	0.9820	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3.76730	5.211	20.60	0.0180	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,508.10330	1,388.287	19.80	0.9477	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			238.21580	176.444	14.95	0.4042	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,155.88730	4,031.986	29.61	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.38730	0.586	29.61	0.0018	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			117.06250	147.562	16.33	0.3490	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	12.40	Put			512.56250	418.962	16.33	0.6510	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			15.95670	21.248	19.64	0.0642	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,268.11910	1,150.291	19.25	0.9153	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			4.69410	6.455	20.46	0.0219	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,910.19410	1,787.855	20.46	0.9781	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			2.42190	3.391	20.89	0.0121	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,177.92190	2,054.791	20.89	0.9879	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			242.71580	305.044	14.95	0.5958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.96710	1.270	29.28	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,996.05610	3,872.232	29.61	0.9975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.55610	0.832	29.61	0.0025	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,496.82680	3,372.633	27.60	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.32680	1.233	27.60	0.0038	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			22.61910	28.891	19.25	0.0847	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,392.22250	1,273.640	19.61	0.9332	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			32.51760	41.066	18.69	0.1164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,098.01760	982.466	18.69	0.8836	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			97.30620	122.592	16.72	0.2999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			592.80620	493.992	16.72	0.7001	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,746.46710	3,622.670	29.28	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.32290	1.229	27.33	0.0038	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,906.81290	2,782.609	23.65	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.31290	1.209	23.65	0.0042	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,106.80590	2,982.606	24.99	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.30590	1.206	24.99	0.0040	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			16.72250	22.240	19.61	0.0668	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,485.51560	5,361.426	29.61	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,315.64990	1,197.621	19.41	0.9225	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			20.14990	26.221	19.41	0.0775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			37.20780	47.120	18.47	0.1315	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,032.70780	918.520	18.47	0.8685	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,456.82290	3,332.629	27.33	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			244.80810	183.162	14.96	0.4036	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			254.50810	317.062	14.96	0.5964	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,580.48270	2,456.258	20.62	0.9917	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.48270	2.458	20.62	0.0083	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,032.56710	920.797	18.17	0.8382	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			54.56710	66.997	18.17	0.1618	0.00	0	4,000
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,241.03650	2,118.725	20.19	0.9545	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			17.83650	20.225	20.19	0.0455	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,937.62760	2,814.540	21.28	0.9814	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			6.12760	7.740	21.28	0.0186	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,742.97870	3,619.150	22.25	0.9939	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.47870	2.350	22.25	0.0061	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,585.35390	3,461.475	21.61	0.9918	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.45390	3.275	21.61	0.0082	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,157.98060	3,034.616	21.26	0.9847	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			5.08060	6.416	21.26	0.0153	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			355.06080	289.707	14.81	0.4384	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			332.16080	391.507	14.81	0.5616	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			541.07650	625.557	13.93	0.7495	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			163.97650	123.757	13.93	0.2505	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,762.76600	1,644.764	19.17	0.9062	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			39.86600	46.564	19.17	0.0938	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			817.27740	721.014	16.49	0.6811	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			169.67740	198.314	16.49	0.3189	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			46.00400	53.073	19.14	0.1003	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,813.60400	1,695.773	19.14	0.8997	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,540.71740	3,416.961	20.93	0.9898	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			3.11740	4.261	20.93	0.0102	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,330.80370	2,209.158	20.20	0.9414	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			26.60370	29.958	20.20	0.0586	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			177.56120	206.890	16.44	0.3233	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			826.76120	730.990	16.44	0.6767	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,661.92860	3,538.284	20.86	0.9902	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.72860	4.184	20.86	0.0098	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,424.67870	2,302.517	20.27	0.9450	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			25.47870	28.417	20.27	0.0550	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,229.81260	2,108.870	19.89	0.9311	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			32.31260	36.470	19.89	0.0689	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			319.63060	261.419	14.55	0.3854	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			427.23060	494.119	14.55	0.6146	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,763.60700	3,639.734	19.83	0.9895	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			3.10700	4.634	19.83	0.0105	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,308.22900	3,185.686	20.05	0.9783	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			7.72900	10.586	20.05	0.0217	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,743.72660	1,629.286	18.70	0.8632	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			73.22660	84.186	18.70	0.1368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			188.22000	214.352	16.84	0.2911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,078.32000	978.852	16.84	0.7089	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,226.95410	4,101.164	21.03	0.9871	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			6.85410	6.664	21.03	0.0129	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			197.06700	224.593	16.73	0.3028	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,037.16700	939.093	16.73	0.6972	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,978.07570	2,854.769	20.39	0.9494	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			27.97570	30.269	20.39	0.0506	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			108.96270	124.680	18.16	0.1811	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,589.06270	1,479.180	18.16	0.8189	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,007.28260	2,883.775	20.42	0.9509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			27.18260	29.275	20.42	0.0491	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			314.60960	358.921	15.54	0.4442	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			654.70960	573.421	15.54	0.5558	0.00	0	114,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,199.92570	1,315.678	12.89	0.9300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			40.02570	30.178	12.89	0.0700	3,621,384.00	120,000	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			102.97930	117.723	18.26	0.1722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,643.07930	1,532.223	18.26	0.8278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			506.44930	574.979	14.42	0.6241	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			346.54930	289.479	14.42	0.3759	0.00	0	20,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			204.47780	233.161	16.64	0.3125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,004.57780	907.661	16.64	0.6875	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			801.16410	895.766	13.46	0.8058	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			141.26410	110.266	13.46	0.1942	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			248.71290	283.730	16.14	0.3680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			838.81290	748.231	16.14	0.6320	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,359.43930	3,234.095	20.67	0.9658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			19.33930	19.595	20.67	0.0342	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,591.35190	2,471.189	20.07	0.9257	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			41.25190	46.689	20.07	0.0743	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			150.16400	170.217	17.42	0.2385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,290.26400	1,184.717	17.42	0.7615	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,687.50430	2,566.712	20.18	0.9321	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			37.40430	42.212	20.18	0.0679	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			168.73910	191.778	17.12	0.2646	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,178.83910	1,076.278	17.12	0.7354	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			345.85300	394.367	15.29	0.4777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			585.95300	508.867	15.29	0.5223	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,365.77390	4,239.979	21.03	0.9892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			5.67390	5.479	21.03	0.0108	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,336.00940	4,210.215	21.03	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			5.90940	5.715	21.03	0.0112	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			161.30170	183.148	17.24	0.2542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,221.40170	1,117.648	17.24	0.7458	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,388.90600	3,263.449	20.69	0.9668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			18.80600	18.949	20.69	0.0332	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			129.27630	147.294	17.79	0.2098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,429.37630	1,321.794	17.79	0.7902	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,009.28600	3,883.525	21.03	0.9831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			9.18600	9.025	21.03	0.0169	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			126.83070	144.683	17.83	0.2065	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,446.93070	1,339.183	17.83	0.7935	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,221.80420	5,096.071	21.03	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.70420	1.571	21.03	0.0035	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			77.99920	88.648	18.80	0.1338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,918.09920	1,803.148	18.80	0.8662	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,290.74830	3,165.688	20.62	0.9633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			20.64830	21.188	20.62	0.0367	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			91.21110	104.028	18.49	0.1544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,761.31110	1,648.528	18.49	0.8456	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,256.68330	4,130.892	21.03	0.9876	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			6.58330	6.392	21.03	0.0124	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			71.23230	80.768	18.98	0.1231	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,011.33230	1,895.268	18.98	0.8769	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			90.36820	103.047	18.51	0.1531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,770.46820	1,657.547	18.51	0.8469	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,843.02460	4,717.254	21.03	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.92460	2.754	21.03	0.0058	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,122.06700	4,996.323	21.03	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.96700	1.823	21.03	0.0040	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			398.69310	454.450	14.95	0.5307	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			488.79310	418.950	14.95	0.4693	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			98.26820	112.239	18.35	0.1651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,688.36820	1,576.739	18.35	0.8349	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,052.27350	4,926.523	21.03	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.17350	2.023	21.03	0.0044	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			62.28300	70.353	19.24	0.1086	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,152.38300	2,034.853	19.24	0.8914	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			394.93190	450.133	14.97	0.5271	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			495.03190	424.633	14.97	0.4729	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			85.49240	97.372	18.62	0.1456	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,825.59240	1,711.872	18.62	0.8544	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,494.85230	4,369.059	21.03	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			4.75230	4.559	21.03	0.0092	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			92.92120	106.019	18.46	0.1570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,743.02120	1,630.519	18.46	0.8430	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,763.37120	4,637.594	21.03	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.27120	3.094	21.03	0.0064	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,418.89370	2,299.175	19.74	0.9139	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			48.79370	54.675	19.74	0.0861	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			124.43460	142.122	17.88	0.2032	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,464.53460	1,356.622	17.88	0.7968	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			93.79030	107.029	18.44	0.1584	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,733.89030	1,621.529	18.44	0.8416	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,163.44040	3,038.996	20.53	0.9582	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			23.34040	24.496	20.53	0.0418	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			451.20370	514.039	14.67	0.5787	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			411.30370	348.539	14.67	0.4213	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,644.90070	3,518.673	20.88	0.9745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			14.80070	14.173	20.88	0.0255	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,085.28340	2,961.280	20.47	0.9547	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			25.18340	26.780	20.47	0.0453	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			24.47470	25.900	20.49	0.0440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,114.57470	2,990.400	20.49	0.9560	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			380.24200	433.233	15.05	0.5127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			520.34200	447.733	15.05	0.4873	0.00	0	24,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,871.20150	2,748.704	20.32	0.9436	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			31.10150	34.204	20.32	0.0564	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			422.63650	358.944	14.72	0.4287	0.00	0	164,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			442.53650	504.444	14.72	0.5713	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			164.23070	186.546	17.19	0.2583	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,204.33070	1,101.046	17.19	0.7417	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,030.06790	1,136.965	12.97	0.8913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			70.16790	51.465	12.97	0.1087	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			482.58660	413.305	14.93	0.4657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			402.48660	458.805	14.93	0.5343	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,390.11240	8,264.509	21.03	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01240	0.009	21.03	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			0.00000	721.174	13.89	0.7187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			0.00000	185.674	13.89	0.2813	11,140,428.00	60,000	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			0.00000	1,227.150	17.53	0.7709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			0.00000	162.650	17.53	0.2291	19,518,036.00	120,000	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			438.25760	499.706	14.74	0.5675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			428.35760	364.206	14.74	0.4325	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1.07090	0.968	21.03	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,541.17090	5,415.468	21.03	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1.05530	0.954	21.03	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,551.15530	5,425.454	21.03	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1.08670	0.983	21.03	0.0022	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,531.18670	5,405.483	21.03	0.9978	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,936.42240	3,812.714	21.81	0.9723	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			14.82240	16.914	21.81	0.0277	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,465.30490	3,341.546	21.26	0.9590	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			23.70490	25.746	21.26	0.0410	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,729.16720	1,617.962	18.34	0.8288	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			107.56720	122.162	18.34	0.1712	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,891.05540	1,777.729	18.59	0.8489	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			94.55540	107.029	18.59	0.1511	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,547.71320	1,440.417	17.91	0.7918	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			137.91320	156.517	17.91	0.2082	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			517.84320	584.422	14.56	0.6041	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			397.64320	338.322	14.56	0.3959	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,662.92360	1,553.471	18.13	0.8115	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			123.12360	139.571	18.13	0.1885	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,719.44550	1,610.460	18.11	0.8069	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			133.24550	150.360	18.11	0.1931	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,536.26190	3,412.218	21.38	0.9456	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			36.86190	38.918	21.38	0.0544	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			82.86700	92.473	19.11	0.1238	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,312.26700	2,195.773	19.11	0.8762	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,750.74370	3,627.503	21.78	0.9521	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			31.34370	34.203	21.78	0.0479	0.00	0	1,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,070.57100	1,956.734	18.69	0.8511	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		101.17100	113.434	18.69	0.1489	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,162.44440	2,047.645	18.85	0.8603	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		94.74440	106.045	18.85	0.1397	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,111.74230	3,989.222	21.99	0.9609	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		24.14230	27.922	21.99	0.0391	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,625.09150	3,502.570	21.55	0.9441	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		37.49150	41.270	21.55	0.0559	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,714.69410	1,606.404	17.99	0.7963	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		147.09410	165.104	17.99	0.2037	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,764.70970	1,656.143	18.02	0.7981	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,967.19420	3,845.506	21.97	0.9518	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		31.39420	36.106	21.97	0.0482	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		560.89390	492.347	14.96	0.4635	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		485.09390	542.947	14.96	0.5365	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		148.90970	166.743	18.02	0.2019	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,455.60530	2,338.552	19.13	0.8747	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		89.80530	99.352	19.13	0.1253	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,318.43860	4,195.073	21.83	0.9544	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		32.03860	35.873	21.83	0.0456	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,817.10220	3,694.581	21.73	0.9334	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		50.70220	55.381	21.73	0.0666	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,704.58980	1,598.616	17.78	0.7679	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		188.18980	209.416	17.78	0.2321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		395.68420	438.419	15.87	0.4202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		934.38420	849.319	15.87	0.5798	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,390.52740	1,508.020	13.27	0.8930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		79.22740	68.920	13.27	0.1070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,921.55120	2,800.010	19.69	0.8861	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		92.85120	99.110	19.69	0.1139	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		504.17880	558.235	15.20	0.5071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		692.87880	619.135	15.20	0.4929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,885.74880	3,763.657	21.65	0.9281	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		57.04880	62.757	21.65	0.0719	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,723.44500	3,598.240	21.32	0.9227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		64.74500	67.341	21.32	0.0773	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,790.63070	3,666.292	21.45	0.9250	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		61.93070	65.391	21.45	0.0750	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		367.20850	406.634	16.08	0.3954	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,015.90850	927.534	16.08	0.6046	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,571.99330	1,469.217	17.42	0.7316	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		233.29330	258.317	17.42	0.2684	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		220.79150	245.152	17.56	0.2564	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,639.49150	1,536.052	17.56	0.7436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		467.01350	517.294	15.41	0.4785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		765.71350	688.194	15.41	0.5215	0.00	0	5,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		282.13810	311.333	16.85	0.3159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,330.83810	1,232.233	16.85	0.6841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		3,828.63350	3,705.216	21.53	0.9263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		59.93350	64.316	21.53	0.0737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		454.22460	503.181	15.49	0.4684	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		792.92460	714.081	15.49	0.5316	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		302.99070	334.697	16.64	0.3361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		1,241.69070	1,145.597	16.64	0.6639	167,976,567.59	146,628	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		4,029.08820	3,907.799	21.77	0.9342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		50.38820	56.899	21.77	0.0658	4,171,471.29	73,314	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,735.79880	4,611.708	21.77	0.9613	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		27.09880	30.808	21.77	0.0387	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		106.10060	115.011	19.20	0.1313	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,664.80060	2,545.911	19.20	0.8687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		107.18920	116.470	19.17	0.1329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,645.88920	2,527.370	19.17	0.8671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		849.79190	934.310	13.82	0.7203	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		288.49190	245.210	13.82	0.2797	17,977,303.95	73,314	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		106.64190	115.738	19.19	0.1321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,655.34190	2,536.638	19.19	0.8679	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,508.50860	4,385.358	21.72	0.9495	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		37.80860	42.758	21.72	0.0505	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,979.78530	3,859.082	21.72	0.9262	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		59.08530	66.482	21.72	0.0738	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,696.65160	1,592.367	17.60	0.7451	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		225.95160	249.767	17.60	0.2549	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,289.13700	2,177.411	18.39	0.8091	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		172.53700	189.811	18.39	0.1909	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,809.93810	2,692.194	19.18	0.8552	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		129.83810	141.194	19.18	0.1448	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,681.08700	4,558.531	21.48	0.9441	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		44.28700	50.931	21.48	0.0559	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,153.75220	4,034.020	21.48	0.9208	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		66.95220	76.420	21.48	0.0792	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,686.71160	1,584.860	17.41	0.7211	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		269.91160	297.260	17.41	0.2789	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		54.24390	62.133	21.43	0.0660	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		376.97750	327.513	14.01	0.3148	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		868.37750	948.213	14.01	0.6852	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		266.48010	293.244	17.45	0.2736	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,735.08010	1,632.544	17.45	0.7264	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,472.84390	4,351.433	21.43	0.9340	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,613.01020	2,498.400	18.77	0.8308	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		157.31020	172.400	18.77	0.1692	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,926.83950	4,802.624	21.27	0.9430	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		48.33950	54.424	21.27	0.0570	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,342.61640	4,221.191	21.27	0.9182	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			74.11640	82.991	21.27	0.0818	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,679.53950	1,579.180	17.27	0.7013	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			311.03950	340.981	17.27	0.2987	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,554.31850	1,455.709	16.95	0.6731	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			353.51850	385.409	16.95	0.3269	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,373.38860	3,251.844	19.98	0.8678	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			132.58860	141.544	19.98	0.1322	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			170.26830	183.601	18.88	0.1699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,796.26830	2,679.001	18.88	0.8301	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			519.17230	567.231	15.80	0.4484	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,025.17230	942.631	15.80	0.5516	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,619.80120	3,497.011	20.44	0.8782	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			123.80120	131.611	20.44	0.1218	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,621.03420	2,507.415	18.63	0.8148	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			185.03420	202.015	18.63	0.1852	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			169.58240	182.689	18.89	0.1691	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,805.58240	2,688.089	18.89	0.8309	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			170.95560	184.516	18.86	0.1706	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,786.95560	2,669.916	18.86	0.8294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,842.96560	4,720.675	21.26	0.9347	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			56.96560	65.275	21.26	0.0653	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,150.45550	5,026.658	21.12	0.9411	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			51.65550	59.059	21.12	0.0589	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,528.20100	4,407.661	21.12	0.9155	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			79.40100	90.061	21.12	0.0845	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,671.84680	1,572.316	17.10	0.6830	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			353.04680	384.716	17.10	0.3170	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,775.27580	2,660.470	18.59	0.7990	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			227.17580	244.670	18.59	0.2010	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			419.20010	453.540	17.33	0.3277	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,861.70010	1,763.440	17.33	0.6723	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,194.13540	1,284.232	13.99	0.7241	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			386.63540	344.132	13.99	0.2759	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			249.15410	263.585	18.90	0.2035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,961.65410	2,843.485	18.90	0.7965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			248.36860	262.718	18.92	0.2028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,970.86860	2,852.618	18.92	0.7972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			249.94750	264.460	18.88	0.2042	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,952.44750	2,834.360	18.88	0.7958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			491.88610	525.889	17.75	0.3340	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,115.88610	2,016.789	17.75	0.6660	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			495.56610	529.869	17.72	0.3362	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,099.56610	2,000.770	17.72	0.6638	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			493.72180	527.875	17.74	0.3351	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,107.72180	2,008.775	17.74	0.6649	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			515.11420	535.457	19.13	0.2850	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,272.11420	3,158.257	19.13	0.7150	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			517.06630	538.213	19.10	0.2863	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,254.06630	3,141.013	19.10	0.7137	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,081.32750	6,958.941	21.26	0.9025	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			144.32750	156.141	21.26	0.0975	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			516.09110	536.829	19.12	0.2856	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,263.09110	3,149.629	19.12	0.7144	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			874.16980	914.301	18.32	0.3954	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,638.16980	2,544.601	18.32	0.6046	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			872.11150	912.128	18.33	0.3946	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,646.11150	2,552.428	18.33	0.6054	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			876.23500	916.481	18.31	0.3962	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,630.23500	2,536.781	18.31	0.6038	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,778.82890	2,685.530	18.51	0.6055	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			905.82890	946.230	18.51	0.3945	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			983.25500	1,026.255	18.49	0.4097	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,751.15500	2,660.655	18.49	0.5903	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			987.52560	1,030.766	18.47	0.4112	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,735.42560	2,645.167	18.47	0.5888	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			985.39130	1,028.512	18.48	0.4105	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,743.29130	2,652.912	18.48	0.5895	0.00	0	0
Total \$ / R Option												224,405,190.83	593,256	3,371,810
Total \$ / R												2,267,378,878.13	759,570	4,545,975
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.12860		12.00450			0.0000	218,314.80	18	477
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.28550		12.15990			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.43910		12.31130			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.58460		12.45400			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.88910		12.75600			0.0000	0.00	0	0
Total \$ / R MAXI Future												218,314.80	18	594
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			744.43320	1,011.253	20.15	0.0330	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			172,294.43320	160,151.253	20.15	0.9670	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			726.66810	987.757	20.17	0.0323	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			173,276.66810	161,127.757	20.17	0.9677	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			762.59660	1,035.292	20.14	0.0337	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			171,312.59660	159,175.292	20.14	0.9663	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			8,316.33920	9,465.975	18.67	0.1420	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			185,326.33920	173,915.975	18.67	0.8580	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			8,240.37680	9,377.512	18.69	0.1408	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			186,250.37680	174,827.512	18.69	0.8592	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			8,393.23230	9,555.510	18.66	0.1432	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			184,403.23230	173,005.510	18.66	0.8568	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			18,251.97410	20,229.314	17.96	0.2174	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		188,121.97410	177,319.314	17.96	0.7826		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		18,129.68580	20,092.228	17.98	0.2161		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		188,999.68580	178,182.228	17.98	0.7839		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		18,375.18970	20,367.430	17.95	0.2187		0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		187,245.18970	176,457.430	17.95	0.7813		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		291,768.72200	279,915.639	19.10	0.8390		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		16,296.52470	17,517.426	19.06	0.1623		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		289,896.52470	278,057.426	19.06	0.8377		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		16,232.42770	17,446.457	19.08	0.1617		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		290,832.42770	278,986.457	19.08	0.8383		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		16,168.72200	17,375.639	19.10	0.1610		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		49,372.17510	52,787.466	17.74	0.3351		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		210,772.17510	200,877.466	17.74	0.6649		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		49,188.61460	52,588.916	17.75	0.3340		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		211,588.61460	201,678.916	17.75	0.6660		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		49,556.60750	52,986.946	17.72	0.3362		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		209,956.60750	200,076.946	17.72	0.6638		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												218,314.80	18	594
£ / R	On	01/03/2018	Foreign Exchange Future		16.99800	16.69350		0.0000		0.00	0	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future		17.04140	16.73750		0.0000		0.00	0	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future		17.05460	16.75030		0.0000		34,791,384.00	2,040	195,959		
£ / R	On	30/04/2018	Foreign Exchange Future		17.18910	16.88190		0.0000		0.00	0	9		
£ / R	On	18/06/2018	Foreign Exchange Future		17.33970	17.02990		0.0000		25,142,565.00	1,450	10,315		
£ / R	On	17/09/2018	Foreign Exchange Future		17.62320	17.30790		0.0000		21,147,840.00	1,200	13,656		
£ / R	On	14/12/2018	Foreign Exchange Future		17.89470	17.57420		0.0000		0.00	0	895		
£ / R	On	18/03/2019	Foreign Exchange Future		18.19240	17.86720		0.0000		0.00	0	948		
£ / R	On	14/06/2019	Foreign Exchange Future		18.47260	18.14580		0.0000		0.00	0	0		
Total £ / R Future												81,081,789.00	4,690	221,837
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put	2,539.86180	2,236.890	23.34	0.9852		0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call	3.36180	4.890	23.34	0.0148		0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put	2,324.71290	2,026.824	20.49	0.9577		0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call	12.21290	18.224	20.49	0.0423		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call	206.77370	304.172	17.06	0.4423		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put	676.47370	469.572	17.06	0.5577		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call	204.07650	300.397	17.08	0.4383		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put	683.77650	475.797	17.08	0.5617		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call	209.50050	307.983	17.04	0.4463		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put	669.20050	463.383	17.04	0.5537		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call	274.54660	398.541	16.69	0.5343		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put	524.24660	343.941	16.69	0.4657		0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put	3,393.83670	3,091.031	22.52	0.9869		0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call	4.13670	5.631	22.52	0.0131		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	19/03/2018	Foreign Exchange Option	19.00	Put			2,266.30420	1,970.191	20.11	0.9464	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			16.60420	24.791	20.11	0.0536	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			740.50140	554.947	16.52	0.4967	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			392.40140	514.047	16.52	0.5033	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			371.19600	465.677	16.96	0.3960	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,241.29600	1,025.976	16.96	0.6040	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			368.66510	462.537	16.97	0.3940	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,248.76510	1,032.837	16.97	0.6060	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			373.77710	468.836	16.95	0.3981	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,233.87710	1,019.136	16.95	0.6019	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			488.41830	608.091	16.53	0.4825	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			958.51830	768.391	16.53	0.5175	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,434.08740	3,141.273	19.51	0.9095	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			63.98740	80.973	19.51	0.0905	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			546.01730	650.848	16.80	0.4183	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,498.11730	1,287.648	16.80	0.5817	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			551.45130	657.383	16.78	0.4215	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,483.55130	1,274.183	16.78	0.5785	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			548.73010	654.108	16.79	0.4199	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,490.83010	1,280.908	16.79	0.5801	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			839.94410	975.460	16.42	0.4971	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,385.74410	1,200.760	16.42	0.5029	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			836.48080	971.536	16.43	0.4957	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,392.28080	1,206.836	16.43	0.5043	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			843.42720	979.398	16.41	0.4985	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,379.22720	1,194.698	16.41	0.5015	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,040.00850	1,187.130	16.23	0.5202	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,472.80850	1,294.730	16.23	0.4798	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,036.34620	1,183.055	16.24	0.5190	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,479.14620	1,300.655	16.24	0.4810	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,043.68300	1,191.218	16.23	0.5215	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,466.48300	1,288.818	16.23	0.4785	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,151.18710	1,299.629	16.12	0.5180	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,645.38710	1,467.030	16.12	0.4820	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,158.43970	1,307.638	16.11	0.5203	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,632.63970	1,455.038	16.11	0.4797	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,154.80370	1,303.628	16.11	0.5192	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,639.00370	1,461.028	16.11	0.4808	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												81,081,789.00	4,690	225,337
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11103		0.11016			0.0000	0.00	0	5,608
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11314		0.11223			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11530		0.11435			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12501		0.12391			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	5,608
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			33.97920	38.174	19.28	0.1149	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,017.67920	934.774	19.28	0.8851	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			4.29170	4.535	22.16	0.0161	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,987.99170	1,901.135	22.16	0.9839	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			240.73700	278.930	15.51	0.5831	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			224.43700	175.530	15.51	0.4169	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			95.94200	101.000	20.91	0.1466	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,872.44200	1,787.400	20.91	0.8534	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			44.91620	44.663	22.98	0.0688	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,821.41620	2,731.063	22.98	0.9312	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			230.33690	247.987	18.78	0.3194	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,006.83690	934.387	18.78	0.6806	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			231.22440	246.782	20.22	0.2470	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,795.82440	1,716.982	20.22	0.7530	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			147.86650	156.756	22.83	0.1577	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,712.46650	2,626.956	22.83	0.8423	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			431.91020	461.257	18.37	0.4176	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			996.51020	931.457	18.37	0.5824	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			906.04190	945.294	20.01	0.4790	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,514.74190	1,444.295	20.01	0.5210	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			724.82190	683.268	21.24	0.3682	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,333.52190	2,182.268	21.24	0.6318	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,267.94730	1,324.931	18.66	0.6168	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			876.64730	823.931	18.66	0.3832	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,608
€ / R	On	15/02/2018	Foreign Exchange Future			14.82770		14.74840			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.86880		14.78900			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.91530		14.83660			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.92850		14.84950			0.0000	52,115,393.50	3,491	106,744
€ / R	On	29/03/2018	Foreign Exchange Future			14.96120		14.88180			0.0000	0.00	0	3
€ / R	On	30/04/2018	Foreign Exchange Future			15.06380		14.98290			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.21940		15.13650			0.0000	20,698,384.00	1,360	15,002
€ / R	On	17/09/2018	Foreign Exchange Future			15.51730		15.42950			0.0000	21,103,528.00	1,360	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.81030		15.71640			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.11130		16.01380			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.40230		16.30670			0.0000	0.00	0	0
Total € / R Future												93,917,305.50	6,211	171,684
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,322.71470	1,242.761	21.40	0.9965	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			1.11470	0.461	21.40	0.0035	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	28/02/2018	Foreign Exchange Option	16.41	Put			1,624.82040	1,546.159	20.19	0.9804	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			3.82040	4.959	20.19	0.0196	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,178.54080	2,100.701	20.00	0.9817	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			5.14080	6.001	20.00	0.0183	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.45890	2.778	18.17	0.0092	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.16400	24.303	14.03	0.0774	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			875.66400	952.804	14.03	0.9226	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,157.97540	2,079.494	19.59	0.9771	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			7.47540	7.994	19.59	0.0229	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,559.12270	1,482.238	17.77	0.9428	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			208.49590	236.310	14.99	0.4440	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			408.99590	357.811	14.99	0.5560	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			192.69210	218.512	15.14	0.4184	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			443.19210	390.012	15.14	0.5816	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,852.95890	1,931.278	18.17	0.9908	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			296.09290	253.728	14.52	0.4576	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			284.11180	321.910	14.47	0.5537	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			284.61180	243.410	14.47	0.4463	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,666.16190	1,588.381	18.01	0.9526	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			15.66190	16.882	18.01	0.0474	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			18.62270	20.738	17.77	0.0572	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			279.82450	317.039	14.49	0.5481	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			290.32450	248.539	14.49	0.4519	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			275.59290	312.228	14.52	0.5424	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,339.13600	2,260.631	19.78	0.9710	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			10.93600	11.831	19.78	0.0290	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			562.23650	508.965	14.57	0.5537	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			305.13650	332.765	14.57	0.4463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			378.31890	406.155	14.63	0.4342	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			741.81890	686.755	14.63	0.5658	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			375.23880	402.849	14.65	0.4315	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			748.73880	693.449	14.65	0.5685	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			381.42810	409.491	14.61	0.4370	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			734.92810	680.091	14.61	0.5630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,203.03420	1,274.049	12.03	0.8828	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			76.53420	64.649	12.03	0.1172	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,151.53810	2,233.660	14.14	0.9719	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			15.03810	14.260	14.14	0.0281	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,018.95270	1,083.422	12.50	0.8210	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			132.45270	114.022	12.50	0.1790	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			251.50970	270.065	15.58	0.3115	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,115.00970	1,050.665	15.58	0.6885	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,496.24350	6,413.455	22.12	0.9953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			2.74350	2.855	22.12	0.0047	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,235.62710	1,307.601	11.95	0.8919	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			69.12710	58.201	11.95	0.1081	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			175.76480	188.794	16.36	0.2293	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,479.26480	1,409.394	16.36	0.7707	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,503.61080	3,422.845	19.37	0.9537	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			30.11080	32.246	19.37	0.0463	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,423.59850	1,500.068	11.52	0.9347	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			37.09850	30.668	11.52	0.0653	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			464.13540	498.038	14.15	0.5074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			577.63540	528.638	14.15	0.4926	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,422.25660	5,339.773	22.12	0.9864	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			8.75660	9.173	22.12	0.0136	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			251.19570	266.677	16.50	0.2415	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,941.69570	1,869.377	16.50	0.7585	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			254.19250	269.851	16.47	0.2439	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,924.69250	1,852.551	16.47	0.7561	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			480.61350	509.416	14.84	0.4178	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,051.11350	992.116	14.84	0.5822	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,214.91190	6,129.665	20.04	0.9799	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			14.41190	16.965	20.04	0.0201	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			525.62420	557.125	14.61	0.4484	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			946.12420	889.825	14.61	0.5516	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,194.73010	4,113.425	19.37	0.9279	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			64.23010	70.725	19.37	0.0721	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,350.69920	1,421.001	12.56	0.8213	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			171.19920	153.701	12.56	0.1787	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			252.68930	268.259	16.48	0.2427	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,933.18930	1,860.959	16.48	0.7573	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,477.05560	2,400.210	16.80	0.7660	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			296.05310	313.260	16.78	0.2359	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,459.65310	2,382.960	16.78	0.7641	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			294.75090	311.882	16.79	0.2350	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,468.35090	2,391.581	16.79	0.7650	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			293.45560	310.510	16.80	0.2340	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			917.46400	961.086	14.44	0.5256	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,043.66400	989.786	14.44	0.4744	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			913.73960	957.199	14.45	0.5240	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,049.93960	995.899	14.45	0.4760	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			921.20460	964.991	14.43	0.5272	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,037.40460	983.691	14.43	0.4728	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,482.79350	1,423.372	15.28	0.5279	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			916.38930	952.442	15.29	0.4708	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,489.68930	1,430.142	15.29	0.5292	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			922.61000	958.907	15.27	0.4734	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,475.91000	1,416.607	15.27	0.5266	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			919.49350	955.672	15.28	0.4721	0.00	0	0
Total € / R Option												0.00	0	614,066

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												93,917,305.50	6,211	785,750
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.45110		9.41890			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.47090		9.43950			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.47640		9.44500			0.0000	0.00	0	11,198
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.60020		9.56810			0.0000	0.00	0	5,799
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.72590		9.69200			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.84600		9.81010			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.09890		10.05930			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	28,259
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,132.54860	1,100.459	20.13	0.9896	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			1.44860	1.559	20.13	0.0104	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			349.24550	324.494	14.51	0.7106	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			68.74550	75.394	14.51	0.2894	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			586.65000	559.164	15.37	0.8521	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			30.56400	34.325	15.39	0.1436	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			595.56400	567.925	15.39	0.8564	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			32.77080	36.683	15.33	0.1520	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			577.77080	550.283	15.33	0.8480	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			31.65000	35.564	15.37	0.1479	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			75.93720	79.144	15.30	0.1748	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,007.83720	978.944	15.30	0.8252	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			74.74370	77.978	15.33	0.1725	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,016.64370	987.778	15.33	0.8275	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			77.05500	80.329	15.28	0.1771	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			998.95500	970.129	15.28	0.8229	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,515.60350	1,484.568	15.86	0.8471	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			86.67690	89.501	15.87	0.1515	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,524.67690	1,493.601	15.87	0.8485	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			88.54070	91.443	15.84	0.1544	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,506.54070	1,475.543	15.84	0.8456	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			87.60350	90.468	15.86	0.1529	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			117.72620	121.301	16.06	0.1673	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,787.62620	1,755.301	16.06	0.8327	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			116.74120	120.278	16.08	0.1660	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,796.64120	1,764.278	16.08	0.8340	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			118.72040	122.333	16.05	0.1685	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,778.62040	1,746.333	16.05	0.8315	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			332.97750	343.953	14.53	0.3342	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,283.67750	1,255.053	14.53	0.6658	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			330.87700	341.784	14.54	0.3324	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,291.57700	1,262.884	14.54	0.6676	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			335.09310	346.139	14.51	0.3360	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,275.79310	1,247.239	14.51	0.6640	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 AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	28,259
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.65230		9.59370			0.0000	0.00	0	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.78860		9.72800			0.0000	0.00	0	300
Total CAD/ R Future												0.00	0	1,350
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			52.90630	62.329	16.16	0.2189	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			529.20630	480.029	16.16	0.7811	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			51.50020	60.668	16.19	0.2140	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			537.80020	488.368	16.19	0.7860	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			54.35000	64.035	16.12	0.2240	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			520.65000	471.735	16.12	0.7760	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			76.87970	83.679	16.64	0.1688	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,168.87970	1,115.079	16.64	0.8312	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			75.83200	82.520	16.66	0.1667	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,177.83200	1,123.920	16.66	0.8333	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			77.94390	84.854	16.62	0.1708	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,159.94390	1,106.254	16.62	0.8292	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,350
CHF / R	On	19/03/2018	Foreign Exchange Future			12.93860		12.79300			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.20380		13.05310			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.47570		13.31910			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.57690		14.40460			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			14.35430	18.745	17.34	0.0605	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,371.35430	1,230.145	17.34	0.9395	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			14.14420	18.302	17.36	0.0593	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,381.14420	1,239.702	17.36	0.9407	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			14.56860	19.199	17.33	0.0619	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,361.56860	1,220.599	17.33	0.9381	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			99.36090	116.739	16.35	0.1757	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,576.26090	1,442.939	16.35	0.8243	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			98.20300	115.428	16.36	0.1740	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,585.10300	1,451.628	16.36	0.8260	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			97.05770	114.130	16.37	0.1724	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,593.95770	1,460.330	16.37	0.8276	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			176.80250	195.863	16.40	0.2128	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,897.70250	1,760.163	16.40	0.7872	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			175.60080	194.497	16.42	0.2115	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,906.50080	1,768.796	16.42	0.7885	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			178.01050	197.240	16.39	0.2141	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,888.91050	1,751.540	16.39	0.7859	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			857.88950	920.846	14.64	0.5109	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,173.28950	1,063.946	14.64	0.4891	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			854.64130	917.323	14.65	0.5094	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,180.04130	1,070.423	14.65	0.4906	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			851.40810	913.817	14.66	0.5078	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,186.80810	1,076.917	14.66	0.4922	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			1.90380		1.90590			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91800		1.92060			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93290		1.93590			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97730		1.98210			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			275.42110	266.432	15.33	0.4022	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			516.42110	528.432	15.33	0.5978	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			242.64660	233.652	15.49	0.3644	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			583.64660	595.652	15.49	0.6356	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			311.95250	302.969	15.18	0.4420	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			452.95250	464.969	15.18	0.5580	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			345.33730	333.656	15.66	0.3058	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,339.33730	1,353.656	15.66	0.6942	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			323.04420	311.502	15.77	0.2891	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,417.04420	1,431.502	15.77	0.7109	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			369.15930	357.342	15.55	0.3233	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,263.15930	1,277.342	15.55	0.6767	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,288.79920	2,307.826	16.48	0.7558	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			331.91830	321.131	16.58	0.2344	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,372.91830	2,392.131	16.58	0.7656	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			316.83020	306.226	16.67	0.2249	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,457.83020	2,477.226	16.67	0.7751	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			347.79920	336.826	16.48	0.2442	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,379.83330	1,363.758	15.06	0.5317	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,358.83330	1,390.758	15.06	0.4683	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,339.43220	1,323.265	15.12	0.5204	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,418.43220	1,450.265	15.12	0.4796	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,421.43170	1,405.422	15.01	0.5431	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,300.43170	1,332.422	15.01	0.4569	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.02040		2.00900			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.06150		2.04960			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10290		2.09030			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31850		2.30320			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			45.59210	49.561	18.10	0.0913	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,855.59210	1,745.561	18.10	0.9087	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			59.43860	65.439	17.87	0.1163	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,669.43860	1,561.440	17.87	0.8837	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			52.06990	56.979	17.99	0.1032	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,762.06990	1,652.980	17.99	0.8968	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,990.73990	1,888.020	17.22	0.7484	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			270.91370	286.155	17.34	0.2396	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,074.91370	1,971.155	17.34	0.7604	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			303.54220	320.932	17.10	0.2642	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,907.54220	1,805.932	17.10	0.7358	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			286.73990	303.020	17.22	0.2516	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			348.85400	362.777	17.69	0.2302	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,945.85400	2,833.777	17.69	0.7698	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			334.34610	347.587	17.76	0.2220	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,031.34610	2,918.587	17.76	0.7780	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			320.46650	333.052	17.83	0.2141	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,117.46650	3,004.052	17.83	0.7859	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,430.49330	2,523.048	14.88	0.6997	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			898.49330	838.048	14.88	0.3003	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,376.36350	2,467.048	14.96	0.6897	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			944.36350	882.048	14.96	0.3103	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,485.84290	2,580.266	14.80	0.7097	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			853.84290	795.266	14.80	0.2903	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			1.55260		1.53690			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.57620		1.56020			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.59870		1.58240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72360		1.70630			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			10.76440	14.282	19.23	0.0374	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,041.76440	1,888.282	19.23	0.9626	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			9.17690	12.103	19.45	0.0321	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,140.17690	1,986.103	19.45	0.9679	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			12.64760	16.872	19.02	0.0437	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,943.64760	1,790.872	19.02	0.9563	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			120.13250	138.692	17.88	0.1635	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,118.13250	1,976.692	17.88	0.8365	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			111.26210	128.211	18.01	0.1526	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,209.26210	2,066.211	18.01	0.8474	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			129.76530	150.061	17.75	0.1751	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,027.76530	1,888.061	17.75	0.8249	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			171.14950	192.063	17.80	0.1722	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,747.14950	2,605.063	17.80	0.8278	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			161.37510	181.175	17.88	0.1637	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,837.37510	2,694.175	17.88	0.8363	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			152.18840	170.928	17.97	0.1556	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,928.18840	2,783.928	17.97	0.8444	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,076.78800	1,149.847	16.45	0.4944	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,613.78800	1,513.847	16.45	0.5056	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,044.66690	1,115.635	16.54	0.4830	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,681.66690	1,579.635	16.54	0.5170	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,110.01470	1,185.208	16.36	0.5059	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,547.01470	1,449.208	16.36	0.4941	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			0.11950		0.11770			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11810		0.11630			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11660		0.11480			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11930		0.11580			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			1.54520		1.54170			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57090		1.56730			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59670		1.59250			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67420		1.66940			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			8.75650		8.76050			0.0000	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Future			8.86560		8.86910			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			8.97650		8.97900			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.65330		9.65420			0.0000	0.00	0	0
Total NZ\$/ R 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
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			20.93400	19.167	16.88	0.0879	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			710.43400	712.667	16.88	0.9121	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			20.20860	18.465	16.90	0.0851	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			719.70860	721.965	16.90	0.9149	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			21.68410	19.893	16.86	0.0908	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			701.18410	703.393	16.86	0.9092	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			74.16100	72.330	16.81	0.1613	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,045.06100	1,046.730	16.81	0.8387	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			73.01070	71.186	16.83	0.1591	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,053.91070	1,055.586	16.83	0.8409	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			75.32930	73.492	16.79	0.1635	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,036.22930	1,037.892	16.79	0.8365	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			150.06310	147.485	16.43	0.2339	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,101.06310	1,100.985	16.43	0.7661	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			148.43810	145.864	16.44	0.2318	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,109.43810	1,109.364	16.44	0.7682	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			151.70410	149.122	16.41	0.2361	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,092.70410	1,092.622	16.41	0.7639	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			561.25080	560.164	15.15	0.4732	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			827.05080	826.864	15.15	0.5268	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			557.81690	556.714	15.17	0.4710	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			833.61690	833.414	15.17	0.5290	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			564.71090	563.632	15.14	0.4754	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			820.51090	820.331	15.14	0.5246	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			1.25080		1.24620			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25940		1.25530			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26730		1.26290			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35790		1.35290			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			538.00000	492.000		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			638.00000	592.000		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			738.00000	692.000		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			647.00000	606.000		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			747.00000	706.000		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			547.00000	506.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,071.00000	1,027.000		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			1,171.00000	1,127.000		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			971.00000	927.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			329.00000	379.000		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			229.00000	279.000		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			429.00000	479.000		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			1.40610		1.39530			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.41140		1.40050			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41680		1.40590			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			1.23090		1.23700			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23880		1.24480			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24750		1.25330			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,548
Total QUANTO € / \$												0.00	0	2,548
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.00630	0.11024	9.07750			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.83890	0.11024	8.90990			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.67320	0.11024	8.74480			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	0.11024	2,736.63250	2,292.910	16.14	0.5744	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.11024	1,261.63250	1,529.910	16.14	0.4256	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.11024	2,675.94880	2,237.964	16.14	0.5661	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.11024	1,300.94880	1,574.964	16.14	0.4339	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.11024	2,798.12400	2,348.697	16.14	0.5827	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.11024	1,223.12400	1,485.697	16.14	0.4173	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11024	3,658.47040	3,212.960	16.41	0.4961	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11024	3,459.47040	3,723.960	16.41	0.5039	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.11024	4,863.51910	4,394.237	16.73	0.5961	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11024	2,464.51910	2,705.237	16.73	0.4039	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11024	4,805.02800	4,338.765	16.73	0.5916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11024	2,506.02800	2,749.765	16.73	0.4084	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11024	4,922.45550	4,450.165	16.73	0.6005	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11024	2,423.45550	2,661.165	16.73	0.3995	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11024	5,367.35700	4,968.379	17.14	0.5518	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11024	3,919.35700	4,236.379	17.14	0.4482	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11024	5,315.19270	4,918.681	17.14	0.5484	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11024	3,967.19270	4,286.681	17.14	0.4516	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11024	5,263.37590	4,861.572	17.12	0.5449	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11024	4,015.37590	4,329.572	17.12	0.4551	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			22,288.36000		22,167.93000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.13080		9.09850			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.26750		9.23570			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.40310		9.37040			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.16780		10.12840			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			9.37470	10.540	16.17	0.0528	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			870.87470	839.740	16.17	0.9472	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			8.99980	10.129	16.19	0.0510	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			880.49980	849.329	16.19	0.9490	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			9.76440	10.967	16.15	0.0547	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			861.26440	830.167	16.15	0.9453	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			82.98460	85.413	15.53	0.1889	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			947.28460	917.913	15.53	0.8111	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			81.78390	84.150	15.55	0.1865	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			956.08390	926.650	15.55	0.8135	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			84.20560	86.697	15.50	0.1914	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			938.50560	909.197	15.50	0.8086	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			197.66570	203.271	14.68	0.3119	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			837.26570	810.171	14.68	0.6881	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			201.87720	207.672	14.64	0.3176	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			821.47720	794.572	14.64	0.6824	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			199.75950	205.459	14.66	0.3147	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			829.35950	802.359	14.66	0.6853	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			717.90880	735.608	13.80	0.5754	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			579.50880	557.808	13.80	0.4246	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			713.52330	731.115	13.81	0.5730	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			585.12330	563.315	13.81	0.4270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			709.16360	726.648	13.83	0.5705	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			590.76360	568.848	13.83	0.4295	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			3.14700		3.14130			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.10240		3.09990			0.0000	0.00	0	4,015
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05870		3.05380			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.02110		3.04400			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,448
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.26240	1.342	16.70	0.0215	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			379.96240	374.342	16.70	0.9785	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.17100	1.243	16.86	0.0199	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			389.87100	384.243	16.86	0.9801	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.36260	1.450	16.54	0.0232	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			370.06260	364.450	16.54	0.9768	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.13620	4.208	15.25	0.0384	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			564.23620	561.808	15.25	0.9616	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			3.89620	3.971	15.30	0.0364	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			573.99620	571.571	15.30	0.9636	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.39100	4.459	15.21	0.0405	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			554.49100	552.059	15.21	0.9595	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			38.06420	38.698	14.17	0.2128	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			344.26420	339.998	14.17	0.7872	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			36.59030	37.188	14.21	0.2058	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			352.79030	348.488	14.21	0.7942	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			39.59580	40.267	14.13	0.2199	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			335.79580	331.567	14.13	0.7801	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			69.06250	64.474	15.68	0.2222	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			555.06250	573.374	15.68	0.7778	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			67.61510	63.109	15.72	0.2181	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			563.61510	582.009	15.72	0.7819	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			70.54370	65.872	15.65	0.2262	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			546.54370	564.772	15.65	0.7738	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,448
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22040		1.21390			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20370		1.19670			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18510		1.17770			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 218 191 096.60	177,233	1,613,415
Total Options									224 405 190.83	593,256	3,990,576
Grand Total:									2,442,596,287.43	770,489	5,603,991