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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2018 Foreign Exchange Future			11.92000		12.07930			0.0000	238,400,000.00	20,000	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.92180		12.07930			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			11.92180		12.07930			0.0000	0.00	0	200
\$ / R On 15/02/2018 Foreign Exchange Future			11.92180		12.08110			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.92360		12.08290			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.93430		12.09370			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.94500		12.10470			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.94680		12.10650			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.94860		12.10830			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.97170		12.13180			0.0000	0.00	0	5,713
\$ / R On 19/03/2018 Foreign Exchange Future			11.97860		12.13890			0.0000	932,318,395.20	77,832	824,969
\$ / R On 22/03/2018 Foreign Exchange Future			11.98380		12.14420			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.99590		12.15660			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			12.02700		12.18820			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			12.04060		12.20220			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.04230		12.20390			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.05080		12.21260			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.06610		12.22830			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.06950		12.23170			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.07460		12.23700			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.07620		12.23860			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	18/05/2018	Foreign Exchange Future			12.08120		12.24370			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.10260		12.26550			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.13220		12.29580			0.0000	11,452,796.80	944	232,683
\$ / R	On	29/06/2018	Foreign Exchange Future			12.15030		12.31430			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.15530		12.31940			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.16180		12.32610			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.18490		12.34960			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.19150		12.35640			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.19310		12.35800			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.20300		12.36810			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.21450		12.37990			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.22440		12.39000			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.25350		12.41990			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.28100		12.44810			0.0000	49,124.00	4	37,613
\$ / R	On	28/09/2018	Foreign Exchange Future			12.29880		12.46640			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.34240		12.51120			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.34890		12.51790			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.35210		12.52120			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.36020		12.52950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.37310		12.54280			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.40030		12.57060			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.41780		12.58860			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.42260		12.59350			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.44970		12.62140			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.52000		12.69340			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.57450		12.74970			0.0000	18,861,750.00	1,500	1,500
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72010		12.89970			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.02130		13.20980			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.35900		13.55690			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.44930		13.64950			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.54350		13.74610			0.0000	0.00	0	0
Total \$ / R Future												1,201,082,066.00	100,280	1,250,882
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,820.71370	1,980.000	17.72	1.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.01370	0.000	17.72	0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.01410	0.000	17.72	0.0000	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,670.71410	1,830.000	17.72	1.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,120.71340	2,278.205	84.10	1.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01340	0.005	84.10	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			31.79630	63.937	16.97	0.5193	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			181.09630	55.737	16.97	0.4807	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			238.94310	95.533	16.97	0.6627	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			19.64310	33.733	16.97	0.3373	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			27.78170	52.658	16.59	0.4654	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			197.08170	64.458	16.59	0.5346	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			404.47020	247.867	19.57	0.9225	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			5.17020	6.067	19.57	0.0775	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			90.29820	193.331	20.18	0.8379	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			69.59820	15.131	20.18	0.1621	0.00	0	100
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,098.92180	2,258.213	51.01	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.02180	0.013	51.01	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,117.12730	2,276.414	44.80	0.9999	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.02730	0.014	44.80	0.0001	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			107.15830	166.291	16.56	0.5740	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			200.85830	100.591	16.56	0.4260	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			316.80060	206.920	16.18	0.5901	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			72.10060	121.920	16.18	0.4099	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			108.73490	171.335	16.40	0.5077	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			253.43490	156.335	16.40	0.4923	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			478.69760	345.517	15.78	0.7803	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			23.99760	50.517	15.78	0.2197	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,075.98520	2,235.243	26.94	0.9987	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.68520	0.243	26.94	0.0013	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,696.80110	1,855.571	24.93	0.9969	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			1.50110	0.571	24.93	0.0031	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			457.82800	585.619	18.99	0.8692	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			62.52800	30.619	18.99	0.1308	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			4.30680	1.916	22.58	0.0099	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,297.80680	1,455.116	22.58	0.9901	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,396.85400	1,554.690	23.13	0.9923	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			3.35400	1.490	23.13	0.0077	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,296.25830	1,453.620	22.33	0.9889	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			4.55830	2.220	22.33	0.0111	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,200.06600	2,359.174	22.72	0.9963	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.86600	0.874	22.72	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.02740	0.011	30.85	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,361.12740	5,521.411	30.85	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.02670	0.011	30.85	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,371.12670	5,531.411	30.85	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.02800	0.012	30.85	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			114.21740	75.293	17.84	0.2072	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			433.52290	320.094	14.93	0.6361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			94.62290	141.494	14.93	0.3639	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			111.35600	163.271	15.06	0.3995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			583.28670	451.417	14.42	0.7708	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			44.38670	72.817	14.42	0.2292	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			0.00000	568.036	14.04	0.8554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			0.00000	39.436	14.04	0.1446	88,731.00	2,250	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			525.31740	646.693	17.84	0.7928	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			30.61050	48.987	14.17	0.1707	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			217.29120	149.479	16.37	0.3684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			278.39120	370.879	16.37	0.6316	0.00	0	32,520

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\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			316.50440	223.572	15.48	0.5017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			167.60440	234.972	15.48	0.4983	9,398,864.00	40,000	63,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			400.25600	291.871	15.06	0.6005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			53.03130	32.888	19.20	0.1000	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.37340	0.182	30.85	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,251.47340	4,411.582	30.85	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			463.63520	579.472	17.50	0.7626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			132.53520	88.072	17.50	0.2374	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			669.51050	527.587	14.17	0.8293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			647.47850	776.579	18.35	0.8416	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,235.23460	1,384.916	20.25	0.9552	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			24.13460	13.516	20.25	0.0448	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			322.02680	227.810	15.44	0.5086	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			163.12680	229.210	15.44	0.4914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			864.13130	1,004.288	19.20	0.9000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.99070	1.146	22.60	0.0045	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,532.96280	1,687.731	20.82	0.9775	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			11.86280	6.331	20.82	0.0225	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			689.81180	821.141	18.52	0.8554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			78.71180	49.741	18.52	0.1446	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			86.37850	55.179	18.35	0.1584	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,397.48800	1,550.331	20.56	0.9692	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			246.50880	171.194	16.07	0.4100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			237.60880	322.594	16.07	0.5900	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			198.55140	135.596	16.58	0.3406	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			309.65140	406.996	16.58	0.6594	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,283.09070	2,442.546	22.60	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			8.76470	4.594	21.06	0.0167	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			25.58740	14.534	20.19	0.0478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,206.68740	1,355.934	20.19	0.9522	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			32.36860	19.397	19.97	0.0619	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,093.46860	1,240.797	19.97	0.9381	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			16.38800	8.931	20.56	0.0308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			5.10950	2.601	21.48	0.0098	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			10.31890	5.461	20.93	0.0196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,591.41890	1,746.861	20.93	0.9804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			31.73840	18.938	19.99	0.0606	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,102.83840	1,250.338	19.99	0.9394	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,659.86470	1,815.994	21.06	0.9833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.30610	1.136	23.92	0.0042	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,571.91050	1,727.137	20.89	0.9795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			10.81050	5.737	20.89	0.0205	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,402.60160	2,562.538	23.48	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.50160	1.138	23.48	0.0043	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,886.20950	2,044.000	21.48	0.9902	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,708.89750	1,865.459	21.15	0.9851	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			6.02390	3.092	21.35	0.0116	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,817.12390	1,974.492	21.35	0.9884	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,985.13720	2,143.431	21.67	0.9922	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			4.03720	2.031	21.67	0.0078	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,462.40610	2,622.536	23.92	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			749.67210	884.422	18.76	0.8728	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			6.31380	3.249	21.32	0.0121	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,797.41380	1,954.649	21.32	0.9879	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,114.07140	2,272.874	21.91	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			2.97140	1.474	21.91	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			7.79750	4.059	21.15	0.0149	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			4.54200	2.298	21.58	0.0088	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,432.49950	2,592.537	23.70	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.39950	1.137	23.70	0.0042	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			6.93520	3.587	21.24	0.0133	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,758.03520	1,914.987	21.24	0.9867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			68.57210	43.022	18.76	0.1272	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,652.38020	2,812.538	25.30	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.29310	1.135	24.50	0.0041	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,542.39310	2,702.535	24.50	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			5.61380	2.871	21.41	0.0108	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,846.71380	2,004.271	21.41	0.9892	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,935.64200	2,093.698	21.58	0.9912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,024.77380	2,183.240	21.74	0.9929	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,552.43010	3,712.313	30.85	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.33010	0.913	30.85	0.0027	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.18920	1.587	21.85	0.0062	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,084.28920	2,242.987	21.85	0.9938	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.28020	1.138	25.30	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,352.78860	2,512.541	23.11	0.9956	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,382.67370	2,542.539	23.33	0.9957	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.57370	1.139	23.33	0.0043	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,432.41100	3,592.590	30.85	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.31100	1.190	30.85	0.0035	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			3.67380	1.840	21.74	0.0071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			9.84920	5.197	20.97	0.0187	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,612.38420	2,772.537	25.01	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.28420	1.137	25.01	0.0040	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,302.99920	2,462.544	22.75	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.89920	1.144	22.75	0.0044	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.68860	1.141	23.11	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.27250	1.144	26.10	0.0039	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			4.76110	2.414	21.54	0.0092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,915.86110	2,073.815	21.54	0.9908	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			3.34320	1.667	21.82	0.0065	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,064.44320	2,223.067	21.82	0.9935	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,610.94920	1,766.597	20.97	0.9813	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.27060	1.148	26.47	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			54.09140	33.572	19.17	0.1018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			855.19140	994.972	19.17	0.8982	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.64940	1.140	23.19	0.0043	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,362.74940	2,522.540	23.19	0.9957	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,762.37250	2,922.544	26.10	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,112.22090	1,259.890	20.01	0.9407	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			110.04220	72.243	17.90	0.2000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			541.14220	663.643	17.90	0.8000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			162.41470	109.306	17.04	0.2851	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			383.51470	490.706	17.04	0.7149	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,812.37060	2,972.548	26.47	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.26960	1.153	26.83	0.0038	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,312.95500	2,472.544	22.82	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.85500	1.144	22.82	0.0044	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,630.50070	1,786.347	21.01	0.9821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			9.40070	4.947	21.01	0.0179	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			31.12090	18.490	20.01	0.0593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.27740	1.187	28.73	0.0037	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,866.45580	2,024.132	21.45	0.9897	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			5.35580	2.732	21.45	0.0103	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			13.63030	7.339	20.71	0.0257	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,474.73030	1,628.739	20.71	0.9743	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,862.36960	3,022.553	26.83	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.62200	0.313	30.85	0.0010	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			150.87410	101.048	17.21	0.2669	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			411.97410	522.448	17.21	0.7331	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,722.37480	2,882.542	25.81	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.27480	1.142	25.81	0.0039	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,122.37740	3,282.587	28.73	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,777.71740	1,934.814	21.28	0.9873	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			3.50470	1.751	21.78	0.0068	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,044.60470	2,203.151	21.78	0.9932	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,378.25740	1,530.780	20.53	0.9678	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			17.15740	9.380	20.53	0.0322	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,021.72200	4,181.713	30.85	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.88100	0.453	30.85	0.0014	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,362.40130	3,522.631	30.48	0.9964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.30130	1.231	30.48	0.0036	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			21.55420	11.971	20.34	0.0402	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,282.65420	1,433.371	20.34	0.9598	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			6.61740	3.414	21.28	0.0127	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			972.92590	1,117.114	19.61	0.9201	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			125.35190	83.039	17.63	0.2256	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			486.45190	604.439	17.63	0.7744	0.00	0	25,380

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	12.00	Call			311.05400	219.402	15.53	0.4948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			172.15400	240.802	15.53	0.5052	240,802.00	1,000	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,861.98100	4,021.853	30.85	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.27210	1.145	26.18	0.0039	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			2,972.37030	3,132.565	27.64	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.27030	1.165	27.64	0.0038	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			29.34200	17.205	20.07	0.0556	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,140.44200	1,288.606	20.07	0.9444	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			41.82590	25.714	19.61	0.0799	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			26.60650	15.254	20.16	0.0500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			48.03540	29.675	19.37	0.0911	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			909.13540	1,051.075	19.37	0.9089	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,612.44090	3,772.199	30.85	0.9976	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.34090	0.799	30.85	0.0024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,772.37210	2,932.545	26.18	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,351.12800	5,511.412	30.85	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,322.39630	3,482.623	30.19	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.29630	1.223	30.19	0.0037	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			22.55400	12.568	20.31	0.0420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,263.65400	1,413.968	20.31	0.9580	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,187.70650	1,336.654	20.16	0.9500	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			178.83670	248.128	15.55	0.5007	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			323.03670	231.928	15.55	0.4993	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,445.95210	2,606.179	22.38	0.9931	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.55210	2.079	22.38	0.0069	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			911.78650	1,050.386	19.00	0.8793	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			68.38650	46.286	19.00	0.1207	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			327.01560	419.121	15.90	0.5775	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			305.21560	236.121	15.90	0.4225	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,108.49650	2,263.925	20.81	0.9656	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			20.69650	14.525	20.81	0.0344	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,804.00070	2,963.284	22.00	0.9861	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			7.90070	5.584	22.00	0.0139	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,608.47190	3,769.369	22.99	0.9955	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			2.37190	1.669	22.99	0.0045	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,450.70180	3,611.556	22.30	0.9939	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			3.30180	2.356	22.30	0.0061	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,023.93370	3,183.782	21.89	0.9886	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			6.53370	4.582	21.89	0.0114	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			284.32460	365.589	15.39	0.5089	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			396.92460	316.389	15.39	0.4911	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			632.71190	520.480	14.45	0.6837	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			120.11190	169.680	14.45	0.3163	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,635.08950	1,784.624	19.84	0.9253	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			47.68950	35.424	19.84	0.0747	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			713.54640	833.901	17.17	0.7291	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			201.84640	160.001	17.17	0.2709	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			54.61940	41.964	19.86	0.0823	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,686.31940	1,835.864	19.86	0.9177	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,406.37150	3,566.687	21.28	0.9929	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			4.67150	2.787	21.28	0.0071	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,198.99470	2,354.565	20.99	0.9517	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			30.69470	24.065	20.99	0.0483	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			210.46190	168.057	17.10	0.2761	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			723.46190	843.457	17.10	0.7239	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,527.21710	3,687.801	20.86	0.9939	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			4.21710	2.401	20.86	0.0061	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,292.28280	2,448.017	20.99	0.9549	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			29.28280	22.617	20.99	0.0451	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,098.90410	2,253.429	20.68	0.9425	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			37.50410	29.629	20.68	0.0575	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			256.33880	329.639	15.05	0.4498	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			500.03880	410.839	15.05	0.5502	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,629.24910	3,790.395	20.00	0.9928	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			4.74910	2.995	20.00	0.0072	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,175.37280	3,334.494	20.19	0.9845	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			10.87280	7.094	20.19	0.0155	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,620.53690	1,766.436	19.34	0.8840	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			86.03690	69.036	19.34	0.1160	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			127.05210	103.925	18.72	0.1563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,471.25210	1,611.725	18.72	0.8437	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			217.83200	180.573	17.44	0.2545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			972.03200	1,098.373	17.44	0.7455	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,090.63290	4,253.700	21.85	0.9885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			6.43290	5.900	21.85	0.0115	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,324.76170	1,174.776	13.08	0.9055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			28.96170	42.576	13.08	0.0945	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			228.18520	189.158	17.32	0.2650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			932.38520	1,056.958	17.32	0.7350	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,844.84920	3,003.533	21.10	0.9563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			30.64920	25.733	21.10	0.0437	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			236.84860	196.352	17.23	0.2737	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			901.04860	1,024.152	17.23	0.7263	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,873.81070	3,032.758	21.13	0.9575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			29.61070	24.958	21.13	0.0425	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			363.68220	303.281	16.09	0.3941	606,561.80	2,000	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			567.88220	671.081	16.09	0.6059	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,223.72210	3,385.150	21.52	0.9696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			19.52210	17.350	21.52	0.0304	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			119.99640	98.164	18.84	0.1485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,524.19640	1,665.964	18.84	0.8515	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			581.07250	490.180	14.88	0.5671	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			285.27250	357.980	14.88	0.4329	769,656.79	2,150	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,557.36690	2,712.794	20.77	0.9422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			43.16690	34.994	20.77	0.0578	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			903.39280	779.445	13.84	0.7576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			107.59280	147.245	13.84	0.2424	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			287.88510	239.341	16.72	0.3240	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			742.08510	857.141	16.72	0.6760	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,229.47790	4,392.659	21.85	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			5.27790	4.859	21.85	0.0096	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,462.01700	2,616.595	20.66	0.9366	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			47.81700	38.794	20.66	0.0634	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			173.18030	143.691	18.05	0.2080	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,177.38030	1,311.491	18.05	0.7920	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,253.05260	3,414.637	21.55	0.9704	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			18.85260	16.837	21.55	0.0296	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			194.99900	161.685	17.74	0.2310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,069.19900	1,199.485	17.74	0.7690	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			399.39470	333.650	15.83	0.4254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			503.59470	601.450	15.83	0.5746	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			147.32560	121.149	18.42	0.1790	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,331.52560	1,468.949	18.42	0.8210	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,199.70760	4,362.866	21.85	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			5.50760	5.066	21.85	0.0100	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			186.26780	154.478	17.86	0.2219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,110.46780	1,242.278	17.86	0.7781	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,155.37660	3,316.412	21.44	0.9675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			21.17660	18.612	21.44	0.0325	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			149.97140	123.509	18.38	0.1820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,314.17140	1,451.309	18.38	0.8180	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,872.93860	4,035.768	21.85	0.9850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			8.73860	7.968	21.85	0.0150	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			82.48490	67.653	19.59	0.1060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,886.68490	2,035.453	19.59	0.8940	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,085.69310	5,249.213	21.85	0.9969	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.49310	1.413	21.85	0.0031	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			90.48970	74.147	19.40	0.1153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,794.68970	1,941.947	19.40	0.8847	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,985.93610	5,149.437	21.85	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.73610	1.637	21.85	0.0036	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			106.10380	86.841	19.08	0.1330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,640.30380	1,784.641	19.08	0.8670	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,120.36700	4,283.460	21.85	0.9890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			6.16700	5.660	21.85	0.0110	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,916.12820	5,079.614	21.85	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			1.92820	1.814	21.85	0.0039	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			105.10890	86.031	19.10	0.1319	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,649.30890	1,793.831	19.10	0.8681	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,706.83380	4,870.261	21.85	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.63380	2.461	21.85	0.0052	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			99.34640	81.344	19.22	0.1254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,703.54640	1,849.144	19.22	0.8746	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			459.87930	385.095	15.46	0.4757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			414.07930	502.895	15.46	0.5243	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			114.43690	93.628	18.93	0.1424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,568.63690	1,711.428	18.93	0.8576	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,627.16250	4,790.560	21.85	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			2.96250	2.761	21.85	0.0057	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			71.90010	59.075	19.88	0.0936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,026.10010	2,176.875	19.88	0.9064	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			455.53690	381.434	15.48	0.4722	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			419.73690	509.234	15.48	0.5278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			109.14990	89.320	19.03	0.1365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,613.34990	1,757.120	19.03	0.8635	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,358.58320	4,521.851	21.85	0.9918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			4.38320	4.051	21.85	0.0082	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			108.12420	88.486	19.04	0.1353	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,622.32420	1,766.286	19.04	0.8647	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,508.11670	3,670.808	21.84	0.9767	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			13.91670	13.008	21.84	0.0233	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,290.14980	2,443.967	20.41	0.9256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			55.94980	46.167	20.41	0.0744	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			144.73270	118.837	18.46	0.1760	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,348.93270	1,486.637	18.46	0.8240	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			438.54050	367.122	15.58	0.4585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			442.74050	534.922	15.58	0.5415	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,028.82040	3,189.018	21.30	0.9633	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			24.62040	21.218	21.30	0.0367	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			519.80340	436.292	15.14	0.5222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			344.00340	424.092	15.14	0.4778	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			189.70720	157.316	17.81	0.2255	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,093.90720	1,225.116	17.81	0.7745	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,951.20360	3,110.809	21.22	0.9605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			27.00360	23.009	21.22	0.0395	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			26.08500	22.320	21.25	0.0384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,980.28500	3,140.120	21.25	0.9616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,254.20820	8,417.809	21.85	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00820	0.009	21.85	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,738.96810	2,896.592	20.98	0.9516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			34.76810	28.792	20.98	0.0484	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			354.35440	435.647	15.18	0.4851	0.00	0	164,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			510.15440	427.847	15.18	0.5149	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			505.38910	423.680	15.20	0.5113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			359.58910	441.480	15.20	0.4887	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,145.51690	1,006.131	13.38	0.8545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			49.71690	73.931	13.38	0.1455	147,861.60	2,000	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			408.45910	496.594	15.43	0.5208	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			464.25910	388.794	15.43	0.4792	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.92980	0.890	21.85	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,395.12980	5,558.690	21.85	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			728.01440	621.155	14.35	0.6634	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			182.21440	238.955	14.35	0.3366	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,219.72130	1,355.187	18.17	0.8002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			165.52130	137.387	18.17	0.1998	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.91560	0.877	21.85	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,405.11560	5,568.677	21.85	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.90160	0.864	21.85	0.0020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,415.10160	5,578.664	21.85	0.9980	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,802.55960	3,963.927	22.41	0.9762	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			16.85960	14.227	22.41	0.0238	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,331.61250	3,492.852	22.11	0.9630	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			25.91250	23.152	22.11	0.0370	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,610.16520	1,752.684	18.91	0.8511	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			124.46520	102.984	18.91	0.1489	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,769.70090	1,915.265	19.16	0.8685	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			109.10090	90.565	19.16	0.1315	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,433.41050	1,570.637	18.44	0.8178	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			159.51050	132.437	18.44	0.1822	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			590.06770	502.494	15.00	0.5507	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			333.96770	410.694	15.00	0.4493	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,546.17180	1,686.394	18.67	0.8353	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			142.27180	118.194	18.67	0.1647	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,603.35100	1,743.652	18.64	0.8299	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			152.95100	128.552	18.64	0.1701	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,402.93750	3,564.163	22.20	0.9500	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			39.33750	35.663	22.20	0.0500	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			94.27590	79.873	19.69	0.1093	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,187.87590	2,338.373	19.69	0.8907	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,618.07240	3,778.836	22.46	0.9570	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			34.47240	30.336	22.46	0.0430	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,949.13900	2,096.088	19.24	0.8686	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			115.53900	97.588	19.24	0.1314	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,040.02160	2,188.300	19.41	0.8767	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			108.02160	91.400	19.41	0.1233	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,980.04860	4,140.471	22.43	0.9663	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			28.14860	23.471	22.43	0.0337	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,493.60810	3,655.069	22.37	0.9484	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			41.70810	38.069	22.37	0.0516	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,599.71400	1,738.935	18.50	0.8197	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			167.81400	141.935	18.50	0.1803	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,649.68360	1,789.429	18.52	0.8208	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,835.65970	3,995.959	22.39	0.9583	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			35.55970	30.459	22.39	0.0417	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			488.56800	577.714	15.41	0.5107	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			548.46800	472.214	15.41	0.4893	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			169.58360	143.929	18.52	0.1792	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,331.20200	2,482.624	19.70	0.8882	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			101.20200	87.024	19.70	0.1118	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,186.59350	4,347.917	22.33	0.9593	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			36.49350	31.417	22.33	0.0407	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,686.37600	3,846.206	22.33	0.9395	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			56.27600	49.706	22.33	0.0605	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,592.74550	1,729.337	18.25	0.7917	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			212.64550	182.837	18.25	0.2083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,755.84130	3,915.097	22.18	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			63.94130	56.097	22.18	0.0652	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			443.56000	386.079	16.32	0.3832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			845.46000	955.079	16.32	0.6168	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,516.15480	1,365.143	13.21	0.8713	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			68.05480	84.143	13.21	0.1287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			411.59320	358.265	16.54	0.3601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			923.49320	1,037.265	16.54	0.6399	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,792.93260	2,949.718	20.37	0.8951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			101.03260	90.718	20.37	0.1049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			563.98100	491.989	15.62	0.4655	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			615.88100	710.989	15.62	0.5345	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			522.84800	455.689	15.84	0.4383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			684.74800	784.689	15.84	0.5617	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,590.52200	3,752.643	22.12	0.9272	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			68.62200	63.643	22.12	0.0728	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,658.53200	3,819.892	22.18	0.9300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			66.63200	60.892	22.18	0.0700	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			508.66630	443.200	15.92	0.4287	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			710.56630	812.200	15.92	0.5713	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,463.98260	1,596.389	17.89	0.7572	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			262.08260	227.389	17.89	0.2428	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			248.79420	215.191	18.01	0.2315	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,530.69420	1,664.191	18.01	0.7685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,603.38190	4,765.676	22.18	0.9658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			31.48190	26.676	22.18	0.0342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			315.57580	275.094	17.35	0.2869	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,227.47580	1,354.094	17.35	0.7131	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,697.43450	3,857.931	22.18	0.9320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			65.53450	58.931	22.18	0.0680	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			941.17570	830.572	14.15	0.6771	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			243.07570	299.572	14.15	0.3229	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			339.13530	295.477	17.13	0.3054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,141.03530	1,264.477	17.13	0.6946	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,899.88750	4,058.555	22.18	0.9414	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			57.98750	49.555	22.18	0.0586	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			117.94420	104.000	19.78	0.1202	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,529.84420	2,683.000	19.78	0.8798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			117.20760	103.476	19.80	0.1196	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,539.10760	2,692.476	19.80	0.8804	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			118.68610	104.525	19.76	0.1208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,520.58610	2,673.525	19.76	0.8792	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,377.32410	4,538.400	22.12	0.9551	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			43.72410	37.200	22.12	0.0449	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,851.43400	4,009.302	22.12	0.9340	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			67.83400	58.101	22.12	0.0660	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,587.15950	1,721.491	18.05	0.7691	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			253.55950	220.292	18.05	0.2309	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,171.80590	2,317.103	18.86	0.8261	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			193.00590	169.503	18.86	0.1739	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,685.96230	2,841.038	19.80	0.8658	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			143.86230	129.938	19.80	0.1342	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,550.99940	4,712.542	21.83	0.9499	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			52.19940	44.642	21.83	0.0501	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,026.93210	4,185.157	21.83	0.9287	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			78.13210	67.257	21.83	0.0713	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,580.27560	1,712.414	17.83	0.7453	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			301.47560	264.514	17.83	0.2547	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			325.52820	391.424	14.37	0.3555	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			955.02820	851.624	14.37	0.6445	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			298.14140	261.317	17.88	0.2501	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,628.64140	1,761.117	17.88	0.7499	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,344.37000	4,504.394	21.78	0.9407	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			63.87000	54.594	21.78	0.0593	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,492.67580	2,643.300	19.29	0.8443	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			175.47580	156.400	19.29	0.1557	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,795.32310	4,956.964	21.54	0.9493	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			55.92310	47.264	21.54	0.0507	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,214.42680	4,372.203	21.54	0.9266	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			85.02680	72.503	21.54	0.0734	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,575.08410	1,705.153	17.67	0.7255	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			345.68410	305.453	17.67	0.2745	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,451.87830	1,580.085	17.39	0.6981	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			390.47830	347.885	17.39	0.3019	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,245.80690	3,405.548	20.64	0.8753	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			144.40690	133.349	20.64	0.1247	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			0.00000	1,081.051	13.96	0.7169	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.00000	298.451	13.96	0.2831	2,474,753.20	8,292	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,490.88610	3,652.462	21.13	0.8844	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			134.38610	125.062	21.13	0.1156	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			186.88840	169.555	19.44	0.1582	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,673.38840	2,826.955	19.44	0.8418	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			0.00000	738.999	15.41	0.4895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			0.00000	661.599	15.41	0.5105	99,239.87	150	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			187.81580	170.216	19.42	0.1588	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,664.31580	2,817.616	19.42	0.8412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			0.00000	1,701.568	17.58	0.7169	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			0.00000	324.168	17.58	0.2831	3,584,004.72	11,056	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			573.26300	509.786	16.18	0.4159	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			939.76300	1,047.186	16.18	0.5841	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,713.51180	4,873.143	21.43	0.9424	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			67.01180	55.743	21.43	0.0576	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,502.00670	2,650.376	19.08	0.8294	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			205.50670	182.976	19.08	0.1706	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			185.96650	168.902	19.46	0.1576	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,682.46650	2,836.302	19.46	0.8424	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,019.33530	5,181.939	21.37	0.9472	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			60.73530	51.639	21.37	0.0528	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,400.93230	4,559.489	21.37	0.9238	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			92.33230	79.189	21.37	0.0762	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,568.46010	1,697.532	17.50	0.7069	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			389.86010	347.232	17.50	0.2931	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,654.83490	2,805.301	19.05	0.8125	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			248.23490	225.301	19.05	0.1875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			267.87680	248.273	19.43	0.1929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,828.17680	2,983.773	19.43	0.8071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			458.28850	412.159	17.65	0.3054	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,758.58850	1,887.660	17.65	0.6946	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,291.50840	1,173.209	14.20	0.6924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			341.80840	398.708	14.20	0.3076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			266.99940	247.509	19.45	0.1923	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,837.29940	2,993.009	19.45	0.8077	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			266.12290	246.748	19.47	0.1917	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,846.42290	3,002.248	19.47	0.8083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			531.98060	485.513	18.04	0.3153	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,002.28060	2,135.413	18.04	0.6847	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			529.98780	483.727	18.06	0.3143	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,010.28780	2,143.627	18.06	0.6857	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			533.98280	487.312	18.03	0.3163	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,994.28280	2,127.212	18.03	0.6837	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,947.60990	7,121.336	21.43	0.9090	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			157.40990	142.636	21.43	0.0910	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			539.79450	511.327	19.57	0.2743	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	15.81	Put			3,139.99450	3,300.027	19.57	0.7257	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			538.42010	510.392	19.59	0.2737	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,148.62010	3,309.092	19.59	0.7263	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			541.18020	512.266	19.55	0.2748	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,131.38020	3,290.966	19.55	0.7252	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			920.49120	861.756	18.59	0.3798	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,533.59120	2,672.755	18.59	0.6202	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			918.30470	859.743	18.60	0.3790	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,541.40470	2,680.743	18.60	0.6210	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			922.67700	863.767	18.58	0.3806	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,525.77700	2,664.767	18.58	0.6194	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,674.13180	2,814.955	18.77	0.6204	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			953.63180	894.255	18.77	0.3796	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,037.08010	973.709	18.74	0.3957	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,640.98010	2,780.209	18.74	0.6043	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,034.82480	971.619	18.75	0.3950	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,648.72480	2,788.119	18.75	0.6050	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,039.35090	975.805	18.73	0.3964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,633.25090	2,772.305	18.73	0.6036	0.00	0	0
Total \$ / R Option												17,410,474.98	68,898	3,275,738
Total \$ / R												1,218,492,540.98	169,178	4,526,620
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.97860		12.13890			0.0000	2,455,613.00	205	380
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.13220		12.29580			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.28100		12.44810			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.42260		12.59350			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.72010		12.89970			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,455,613.00	205	497
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1,031.89350	546.056	20.93	0.0196	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			159,141.89350	174,686.056	20.93	0.9804	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1,008.13950	532.739	20.95	0.0192	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			160,118.13950	175,672.739	20.95	0.9808	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1,056.19350	559.702	20.91	0.0201	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			158,166.19350	173,699.702	20.91	0.9799	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			9,659.40210	7,910.729	19.27	0.1223	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			173,079.40210	187,690.729	19.27	0.8777	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			9,569.66420	7,837.608	19.29	0.1212	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			173,989.66420	188,617.608	19.29	0.8788	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			9,750.22100	7,984.461	19.25	0.1233	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			172,170.22100	186,764.461	19.25	0.8767	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			20,551.10720	17,787.078	18.43	0.1960	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			176,741.10720	190,687.078	18.43	0.8040	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			20,412.63240	17,667.668	18.45	0.1949	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			177,602.63240	191,567.668	18.45	0.8051	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			20,690.90460	17,907.132	18.41	0.1972	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			175,880.90460	189,807.132	18.41	0.8028	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			279,345.13560	294,874.461	19.70	0.8495	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			17,838.30010	16,256.574	19.66	0.1516	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			277,488.30010	292,996.574	19.66	0.8484	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			17,766.49890	16,195.198	19.68	0.1510	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			278,416.49890	293,935.198	19.68	0.8490	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			17,695.13560	16,134.461	19.70	0.1505	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			53,198.06150	48,551.258	18.04	0.3153	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			200,228.06150	213,541.258	18.04	0.6847	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			52,998.77960	48,372.691	18.06	0.3143	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			201,028.77960	214,362.691	18.06	0.6857	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			53,398.27640	48,731.201	18.03	0.3163	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			199,428.27640	212,721.201	18.03	0.6837	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,455,613.00	205	497
£ / R	On	01/03/2018	Foreign Exchange Future			16.53100	16.73240		0.0000		0.00	0	17	
£ / R	On	15/03/2018	Foreign Exchange Future			16.57450	16.77690		0.0000		0.00	0	38	
£ / R	On	19/03/2018	Foreign Exchange Future			16.58730	16.79000		0.0000		38,300,075.70	2,309	197,439	
£ / R	On	30/04/2018	Foreign Exchange Future			16.72040	16.92470		0.0000		0.00	0	9	
£ / R	On	18/06/2018	Foreign Exchange Future			16.86640	17.07370		0.0000		8,433,200.00	500	10,315	
£ / R	On	17/09/2018	Foreign Exchange Future			17.13890	17.35310		0.0000		0.00	0	13,656	
£ / R	On	14/12/2018	Foreign Exchange Future			17.40120	17.62230		0.0000		0.00	0	895	
£ / R	On	18/03/2019	Foreign Exchange Future			17.68960	17.91760		0.0000		0.00	0	948	
£ / R	On	14/06/2019	Foreign Exchange Future			17.95960	18.19600		0.0000		0.00	0	0	
Total £ / R Future												46,733,275.70	2,809	223,317
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put		2,501.12910	2,701.115	27.96	0.9934	0.00	0	0	
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call		3.52910	2.115	27.96	0.0066	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,284.89760	2,482.577	22.50	0.9817	0.00	0	0	
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		11.79760	7.077	22.50	0.0183	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		215.13280	146.859	18.34	0.2641	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		645.13280	779.559	18.34	0.7359	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		212.29010	144.735	18.36	0.2610	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		652.29010	787.435	18.36	0.7390	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		218.00850	149.009	18.32	0.2672	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		638.00850	771.709	18.32	0.7328	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		286.48610	201.223	17.92	0.3390	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		496.48610	613.923	17.92	0.6610	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,354.04120	3,556.012	25.52	0.9922	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		4.04120	3.312	25.52	0.0078	0.00	0	500	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,226.30780	2,422.713	21.85	0.9757	0.00	0	0	
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		16.30780	10.013	21.85	0.0243	0.00	0	1,500	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		714.03210	839.141	17.59	0.6297	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			408.73210	329.541	17.59	0.3703	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			384.89740	324.891	17.88	0.3037	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,211.19740	1,358.491	17.88	0.6963	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			382.26660	322.627	17.89	0.3020	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,218.56660	1,366.227	17.89	0.6980	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			387.58650	327.167	17.87	0.3055	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,203.88650	1,350.767	17.87	0.6945	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			506.87320	429.817	17.43	0.3787	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			933.17320	1,063.417	17.43	0.6213	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,391.13510	3,587.258	20.44	0.9363	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			64.83510	53.658	20.44	0.0637	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			563.14240	496.901	17.55	0.3444	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,470.04240	1,618.000	17.55	0.6556	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			568.76980	501.897	17.53	0.3472	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,455.66980	1,602.997	17.53	0.6528	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			565.94930	499.390	17.54	0.3458	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,462.84930	1,610.490	17.54	0.6542	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			864.98520	777.910	17.01	0.4275	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,362.68520	1,496.710	17.01	0.5725	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			861.42720	774.652	17.01	0.4262	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,369.12720	1,503.452	17.01	0.5738	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			868.55680	781.175	17.00	0.4289	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,356.25680	1,489.975	17.00	0.5711	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,067.45050	972.164	16.73	0.4576	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,449.85050	1,582.564	16.73	0.5424	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,063.70980	968.711	16.73	0.4564	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,456.10980	1,589.111	16.73	0.5436	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,071.20340	975.629	16.72	0.4588	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,443.60340	1,576.029	16.72	0.5412	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,177.39640	1,076.033	16.51	0.4603	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,621.39640	1,756.433	16.51	0.5397	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,184.78730	1,082.897	16.50	0.4625	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,608.78730	1,743.297	16.50	0.5375	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,181.08630	1,079.459	16.50	0.4614	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,615.08630	1,749.860	16.50	0.5386	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												46,733,275.70	2,809	226,817
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11053		0.11163			0.0000	0.00	0	5,608
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11264		0.11376			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11478		0.11593			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12436		0.12572			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,608
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			45.71560	33.150	20.42	0.1024	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			883.01560	979.950	20.42	0.8976	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			5.57610	3.732	23.35	0.0136	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,842.87610	1,950.532	23.35	0.9864	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			313.93560	248.617	16.23	0.5482	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			151.23560	195.417	16.23	0.4518	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			109.47550	101.479	21.75	0.1451	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,733.37550	1,837.479	21.75	0.8549	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			51.04940	51.774	24.52	0.0753	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,674.94940	2,787.774	24.52	0.9247	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			266.71970	239.590	19.38	0.3089	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			890.61970	975.590	19.38	0.6911	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			268.82140	251.952	21.05	0.2463	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,675.72140	1,774.252	21.05	0.7537	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			174.97980	172.442	24.15	0.1651	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,581.87980	2,694.742	24.15	0.8349	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			492.52380	453.210	18.93	0.4083	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			899.42380	975.510	18.93	0.5917	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			978.91460	925.584	20.29	0.4713	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,406.41460	1,489.584	20.29	0.5287	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			709.56570	676.120	21.63	0.3635	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,137.06570	2,240.120	21.63	0.6365	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,366.99360	1,289.360	18.81	0.6075	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			794.49360	853.360	18.81	0.3925	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			14.61940		14.81130			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.65980		14.85240			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.70690		14.90040			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.71990		14.91370			0.0000	27,452,613.50	1,865	105,489
€ / R	On	29/03/2018	Foreign Exchange Future			14.75230		14.94680			0.0000	0.00	0	3
€ / R	On	30/04/2018	Foreign Exchange Future			14.85470		15.05050			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.00740		15.20650			0.0000	11,630,735.00	775	15,537
€ / R	On	17/09/2018	Foreign Exchange Future			15.29920		15.50390			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.58510		15.79610			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.88370		16.09930			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.16570		16.39150			0.0000	0.00	0	0
Total € / R Future												39,083,348.50	2,640	170,964
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,258.95130	1,450.625	29.89	0.9997	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			0.25130	0.025	29.89	0.0003	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,562.63060	1,752.557	22.93	0.9900	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			5.03060	2.357	22.93	0.0100	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,115.17730	2,306.384	21.40	0.9893	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			5.57730	3.284	21.40	0.0107	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,916.70360	1,723.866	18.34	0.9867	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.00360	3.966	18.34	0.0133	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			23.35810	27.630	12.77	0.0989	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			937.05810	747.530	12.77	0.9011	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,094.25470	2,284.875	20.97	0.9856	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			7.95470	4.776	20.97	0.0144	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			20.31250	12.310	19.03	0.0364	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,496.61250	1,682.410	19.03	0.9636	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			230.93170	156.459	15.90	0.3351	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			367.23170	486.559	15.90	0.6649	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			213.46510	143.683	16.06	0.3128	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			399.76510	523.783	16.06	0.6872	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			304.93800	211.708	15.34	0.4247	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			261.23800	361.808	15.34	0.5753	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			314.44490	218.829	15.28	0.4355	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			250.74490	348.929	15.28	0.5645	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,603.24510	1,790.382	19.38	0.9694	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			16.94510	10.282	19.38	0.0306	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			309.66250	215.242	15.31	0.4301	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			255.96250	355.342	15.31	0.5699	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,274.59070	2,464.959	20.77	0.9811	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			11.39070	7.259	20.77	0.0189	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			517.75640	642.129	15.30	0.6290	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			328.25640	256.830	15.30	0.3710	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			14.29050	16.504	13.67	0.0338	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			402.26880	332.106	15.20	0.3756	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			695.76880	824.706	15.20	0.6244	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			398.99770	329.344	15.22	0.3731	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			702.49770	831.944	15.22	0.6269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			2.81050	1.980	22.44	0.0034	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			405.57000	334.895	15.18	0.3782	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			689.07000	817.495	15.18	0.6218	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,262.13660	1,099.574	12.60	0.8330	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			65.63660	102.174	12.60	0.1670	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,220.79050	2,023.904	13.67	0.9662	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			31.85890	27.351	20.20	0.0397	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,072.89130	923.607	13.02	0.7627	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			116.39130	166.207	13.02	0.2373	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			267.61620	218.597	16.14	0.2650	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,061.11620	1,211.197	16.14	0.7350	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,426.31050	6,624.580	22.44	0.9966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			9.03750	6.602	22.44	0.0102	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,295.51110	1,130.836	12.53	0.8437	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			59.01110	93.436	12.53	0.1563	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			187.07140	152.122	16.93	0.1930	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,420.57140	1,584.722	16.93	0.8070	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	18.61	Put			3,435.35890	3,629.951	20.20	0.9603	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,487.27360	1,311.804	12.14	0.8966	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			30.77360	54.404	12.14	0.1034	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			493.20840	409.346	14.72	0.4435	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			536.70840	651.946	14.72	0.5565	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,352.53750	5,549.202	22.44	0.9898	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			264.67960	225.448	16.88	0.2121	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,880.77960	2,046.248	16.88	0.7879	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			267.83380	228.176	16.85	0.2143	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,863.93380	2,028.976	16.85	0.7857	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			505.69660	437.201	15.28	0.3740	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,001.79660	1,138.001	15.28	0.6260	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,142.68190	6,341.716	19.75	0.9860	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			16.58190	10.915	19.75	0.0140	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			553.04080	478.758	15.06	0.4026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			899.14080	1,029.558	15.06	0.5974	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,125.79950	4,315.618	19.44	0.9411	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			69.69950	54.818	19.44	0.0589	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,411.28970	1,250.350	12.80	0.7791	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			157.38970	201.150	12.80	0.2209	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			266.24970	226.809	16.86	0.2132	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,872.34970	2,037.609	16.86	0.7868	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			308.23870	272.336	17.19	0.2111	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,412.13870	2,587.236	17.19	0.7889	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			310.96820	274.740	17.17	0.2128	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,394.86820	2,569.640	17.17	0.7872	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			309.59980	273.535	17.18	0.2119	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,403.49980	2,578.435	17.18	0.7881	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			955.70270	862.618	14.77	0.4895	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			996.40270	1,118.918	14.77	0.5105	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			951.83330	859.099	14.78	0.4879	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,002.53330	1,125.399	14.78	0.5121	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			959.58870	866.154	14.76	0.4910	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			990.28870	1,112.454	14.76	0.5090	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,430.14750	1,570.729	15.60	0.5583	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			948.43010	863.496	15.61	0.4405	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,436.93010	1,577.796	15.61	0.5595	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			954.87740	869.372	15.59	0.4429	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,423.37740	1,563.672	15.59	0.5571	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			951.64750	866.429	15.60	0.4417	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												39,083,348.50	2,640	785,030
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.36670		9.46920			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.38710		9.48990			0.0000	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.39250		9.49550			0.0000	2,845,927.50	303	11,670
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.51420		9.61930			0.0000	0.00	0	5,799
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.63570		9.74450			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.75320		9.86470			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.99530		10.11810			0.0000	0.00	0	0
Total AU\$ / R Future												2,845,927.50	303	28,731
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,082.39880	1,183.975	21.89	0.9950	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			1.59880	0.675	21.89	0.0050	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			308.27320	381.778	14.81	0.7841	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			78.17320	48.878	14.81	0.2159	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			34.97770	20.753	15.65	0.0986	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			549.47770	638.253	15.65	0.9014	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			37.41740	22.302	15.59	0.1050	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			531.91740	619.802	15.59	0.8950	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			36.24030	21.514	15.62	0.1017	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			540.74030	629.014	15.62	0.8983	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			960.59770	1,049.898	15.46	0.8508	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			78.69980	63.025	15.48	0.1471	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			969.39980	1,058.825	15.48	0.8529	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			81.11450	65.188	15.45	0.1514	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			951.81450	1,040.988	15.45	0.8486	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			79.89770	64.098	15.46	0.1492	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			92.28200	78.913	16.02	0.1377	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,457.78200	1,553.213	16.02	0.8623	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			91.28020	78.064	16.04	0.1364	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,466.78020	1,562.364	16.04	0.8636	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			90.29000	77.226	16.06	0.1351	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,475.79000	1,571.525	16.06	0.8649	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,748.43010	1,845.531	16.33	0.8469	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			125.24150	110.579	16.30	0.1554	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,730.54150	1,827.379	16.30	0.8446	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			124.18210	109.650	16.32	0.1543	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,739.48210	1,836.450	16.32	0.8457	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			123.13010	108.731	16.33	0.1531	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			350.58870	316.888	14.74	0.3147	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,242.48870	1,331.588	14.74	0.6853	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			348.37560	314.798	14.76	0.3130	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,250.27560	1,339.498	14.76	0.6870	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			352.81740	318.989	14.73	0.3164	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,234.71740	1,323.689	14.73	0.6836	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,845,927.50	303	28,731
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.51620		9.64070			0.0000	951,620.00	100	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.65080		9.77820			0.0000	0.00	0	300
Total CAD/ R Future												951,620.00	100	1,450
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			58.96970	35.565	16.76	0.1437	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			488.26970	589.365	16.76	0.8563	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			57.36800	34.404	16.78	0.1397	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			496.66800	598.204	16.78	0.8603	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			60.61490	36.761	16.74	0.1477	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			479.91490	580.561	16.74	0.8523	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			81.54840	65.642	17.13	0.1388	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,123.34840	1,234.842	17.13	0.8612	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			80.40260	64.723	17.15	0.1371	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,132.20260	1,243.923	17.15	0.8629	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			82.71060	66.576	17.11	0.1405	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,114.51060	1,225.776	17.11	0.8595	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												951,620.00	100	1,450
CHF / R	On	19/03/2018	Foreign Exchange Future			12.79350		12.96890			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.05670		13.23680			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.32330		13.51020			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.40610		14.61750			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			19.34320	11.840	18.40	0.0409	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,200.44320	1,368.340	18.40	0.9591	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			18.88110	11.650	18.45	0.0403	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,209.98110	1,378.150	18.45	0.9597	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			19.81570	12.034	18.35	0.0416	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,190.91570	1,358.534	18.35	0.9584	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			120.76640	95.280	16.74	0.1497	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,413.96640	1,568.580	16.74	0.8503	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			119.67740	94.152	16.75	0.1482	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,422.87740	1,577.452	16.75	0.8518	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			118.59970	93.038	16.76	0.1467	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,431.79970	1,586.338	16.76	0.8533	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			201.23780	172.401	16.81	0.1920	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,731.03780	1,889.101	16.81	0.8080	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			199.83580	171.214	16.82	0.1909	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,739.63580	1,897.914	16.82	0.8091	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			202.65060	173.596	16.79	0.1932	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,722.45060	1,880.296	16.79	0.8068	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			936.98070	847.724	14.87	0.4842	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,039.48070	1,161.624	14.87	0.5158	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			933.38050	844.464	14.89	0.4827	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,045.88050	1,168.364	14.89	0.5173	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			929.79640	841.213	14.90	0.4812	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,052.29640	1,175.113	14.90	0.5188	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			1.88760		1.91670			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.90180		1.93100			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91600		1.94560			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95880		1.98960			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			354.68630	217.756	15.16	0.3673	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			387.68630	541.756	15.16	0.6327	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			313.25750	188.568	15.34	0.3286	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			446.25750	612.568	15.34	0.6714	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			275.88910	162.877	15.52	0.2926	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			508.88910	686.877	15.52	0.7074	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			367.64350	278.877	15.70	0.2717	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,257.64350	1,460.877	15.70	0.7283	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			343.66460	259.607	15.81	0.2560	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,333.66460	1,541.607	15.81	0.7440	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			393.25780	299.560	15.58	0.2882	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,183.25780	1,381.560	15.58	0.7118	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,371.78670	2,605.204	16.71	0.7966	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			360.34610	292.220	16.52	0.2213	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,204.34610	2,432.220	16.52	0.7787	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			343.64600	278.351	16.62	0.2122	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,287.64600	2,518.351	16.62	0.7878	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			327.78670	265.204	16.71	0.2034	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,415.94880	1,262.523	15.07	0.5101	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,319.94880	1,474.523	15.07	0.4899	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,374.12070	1,224.181	15.13	0.4988	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,378.12070	1,536.181	15.13	0.5012	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,458.97450	1,302.016	15.01	0.5215	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,262.97450	1,414.016	15.01	0.4785	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			1.99190		2.01880			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03240		2.06030			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07240		2.10090			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28260		2.31520			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			47.43750	36.608	20.16	0.0685	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,759.43750	2,017.608	20.16	0.9315	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			62.79200	44.699	19.55	0.0832	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,574.79200	1,825.699	19.55	0.9168	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			54.60540	40.410	19.86	0.0754	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,666.60540	1,921.410	19.86	0.9246	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			284.66010	228.664	17.80	0.2019	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,981.66010	2,204.664	17.80	0.7981	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			319.30000	257.871	17.58	0.2238	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,816.30000	2,033.871	17.58	0.7762	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			301.45900	242.815	17.69	0.2126	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,898.45900	2,118.815	17.69	0.7874	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			361.44400	307.936	18.09	0.2028	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,852.44400	3,083.936	18.09	0.7972	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			346.33310	295.170	18.17	0.1955	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,937.33310	3,171.170	18.17	0.8045	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			331.88290	282.977	18.25	0.1885	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,022.88290	3,258.977	18.25	0.8115	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			850.03260	971.239	15.15	0.3338	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,446.39440	2,245.241	15.22	0.6561	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			894.39440	1,019.241	15.22	0.3439	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,558.88730	2,350.427	15.07	0.6764	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			806.88730	924.427	15.07	0.3236	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,502.03260	2,297.239	15.15	0.6662	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			1.53330		1.55370			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.55630		1.57720			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57820		1.59960			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70040		1.72510			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			14.41590	7.253	19.83	0.0213	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,877.41590	2,074.253	19.83	0.9787	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			12.24950	6.236	20.13	0.0183	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,975.24950	2,173.236	20.13	0.9817	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			16.98800	8.461	19.53	0.0247	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,779.98800	1,975.461	19.53	0.9753	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			140.80510	113.691	18.40	0.1392	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,968.80510	2,150.691	18.40	0.8608	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			130.22810	105.244	18.54	0.1299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,058.22810	2,242.244	18.54	0.8701	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			152.27450	122.869	18.26	0.1492	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,880.27450	2,059.869	18.26	0.8508	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			194.66390	166.027	18.21	0.1531	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,598.66390	2,784.027	18.21	0.8469	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			183.65380	156.972	18.31	0.1457	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,687.65380	2,874.972	18.31	0.8543	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			173.29290	149.799	18.46	0.1393	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,777.29290	2,967.799	18.46	0.8607	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,157.34940	1,052.918	16.71	0.4673	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,506.34940	1,648.918	16.71	0.5327	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,123.07980	1,021.559	16.80	0.4563	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,572.07980	1,717.559	16.80	0.5437	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,192.78770	1,085.367	16.61	0.4785	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,441.78770	1,581.367	16.61	0.5215	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			0.11780		0.11950			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11670		0.11870			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11570		0.11840			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11270		0.11620			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.51340		1.52940			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53850		1.55500			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56320		1.58020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63870		1.65650			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			8.67640		8.78820			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.78330		8.89750			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.89210		9.00850			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55140		9.69150			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			20.02670	10.775	17.09	0.0562	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			681.82670	784.374	17.09	0.9438	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			19.23150	10.334	17.11	0.0542	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			691.03150	793.934	17.11	0.9458	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			20.85100	11.232	17.07	0.0583	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			672.65100	774.832	17.07	0.9417	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			76.25320	59.765	17.06	0.1393	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,018.75320	1,116.465	17.06	0.8607	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			75.02910	58.780	17.07	0.1373	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,027.52910	1,125.480	17.07	0.8627	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			77.49660	60.766	17.04	0.1413	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,009.99660	1,107.466	17.04	0.8587	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			154.65590	130.760	16.68	0.2136	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,076.15590	1,168.661	16.68	0.7864	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			152.96430	129.317	16.70	0.2116	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,084.46430	1,177.217	16.70	0.7884	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			156.36620	132.220	16.66	0.2156	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,067.86620	1,160.120	16.66	0.7844	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			579.37640	519.744	15.37	0.4504	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			807.87640	888.344	15.37	0.5496	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			575.83690	516.527	15.38	0.4483	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			814.33690	895.127	15.38	0.5517	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			582.93800	522.978	15.35	0.4526	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			801.43800	881.578	15.35	0.5474	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			1.24200		1.25190			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25020		1.26020			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25750		1.26770			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34480		1.35710			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			481.00000	580.000		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			581.00000	680.000		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			681.00000	780.000		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			598.00000	698.000		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			698.00000	798.000		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			498.00000	598.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,023.00000	1,125.000		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			1,123.00000	1,225.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			923.00000	1,025.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			371.00000	248.000		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			271.00000	148.000		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			471.00000	348.000		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			1.38470		1.38320			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39020		1.38860			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.39560		1.39400			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			1.22880		1.22860			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23700		1.23670			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24580		1.24550			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		9.04720	0.10978	8.95840			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.87780	0.10978	8.79040			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.71250	0.10978	8.62580			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	0.10978	2,036.34470	2,486.455	16.59	0.6101	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10978	1,752.34470	1,314.455	16.59	0.3899	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10978	1,979.28010	2,427.853	16.59	0.6017	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10978	1,795.28010	1,355.853	16.59	0.3983	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10978	2,093.82900	2,545.904	16.59	0.6184	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10978	1,709.82900	1,273.904	16.59	0.3816	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10978	3,008.10250	3,437.891	16.81	0.5141	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10978	4,004.10250	3,559.891	16.81	0.4859	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10978	4,139.23800	4,659.109	17.14	0.6124	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10978	2,935.23800	2,581.109	17.14	0.3876	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10978	4,086.01270	4,602.000	17.14	0.6080	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10978	2,982.01270	2,624.000	17.14	0.3920	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10978	4,192.91900	4,716.667	17.14	0.6168	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10978	2,888.91900	2,538.667	17.14	0.3832	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10978	4,734.11980	5,207.565	17.38	0.5651	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10978	4,476.11980	4,082.565	17.38	0.4349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10978	4,686.07600	5,156.543	17.38	0.5617	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10978	4,528.07600	4,131.543	17.38	0.4383	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10978	4,630.48950	5,105.866	17.38	0.5583	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10978	4,572.48950	4,180.866	17.38	0.4417	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			22,009.80000		22,304.01000			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			9.04470		9.14180			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.18020		9.27790			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.31220		9.41150			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.05590		10.17420			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			10.46940	6.450	16.94	0.0350	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			828.66940	921.750	16.94	0.9650	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			10.05580	6.266	16.99	0.0340	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			838.25580	931.566	16.99	0.9660	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			10.89890	6.640	16.88	0.0360	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			819.09890	911.940	16.88	0.9640	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			85.46370	70.902	15.83	0.1636	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			907.56370	990.702	15.83	0.8364	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			84.17970	69.588	15.84	0.1611	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			916.27970	999.388	15.84	0.8389	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			86.76810	71.986	15.81	0.1658	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			898.86810	981.786	15.81	0.8342	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			206.63920	180.560	14.89	0.2867	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			795.13920	868.360	14.89	0.7133	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			204.42910	178.625	14.91	0.2840	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			802.92910	876.425	14.91	0.7160	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			208.87700	182.515	14.87	0.2893	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			787.37700	860.315	14.87	0.7107	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			737.72270	676.036	13.93	0.5483	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			553.52270	610.137	13.93	0.4517	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			733.20710	671.847	13.94	0.5458	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			559.00710	615.947	13.94	0.4542	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			728.71330	667.682	13.95	0.5434	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			564.51330	621.782	13.95	0.4566	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.12020		3.14690			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.07760		3.10350			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.03320		3.05850			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.01060		3.03960			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,973
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.39080	0.862	17.63	0.0146	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			374.49080	400.662	17.63	0.9854	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.29020	0.804	17.81	0.0136	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			384.39020	410.604	17.81	0.9864	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.50110	0.926	17.44	0.0157	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			364.60110	390.726	17.44	0.9843	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.31640	3.269	15.44	0.0311	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			560.81640	585.669	15.44	0.9689	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.07140	3.304	15.66	0.0310	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			570.57140	595.704	15.66	0.9690	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.57640	3.235	15.21	0.0312	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			551.07640	575.635	15.21	0.9688	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			39.64720	35.258	14.57	0.1963	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			341.14720	362.058	14.57	0.8037	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			38.11270	33.891	14.61	0.1899	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			349.61270	370.691	14.61	0.8101	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			41.24100	36.680	14.53	0.2030	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			332.74100	353.480	14.53	0.7970	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			70.10950	64.486	15.97	0.2205	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			560.50950	583.887	15.97	0.7795	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			68.65150	63.151	16.01	0.2166	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			569.05150	592.551	16.01	0.7834	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			71.60210	65.853	15.94	0.2245	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			552.00210	575.253	15.94	0.7755	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,973
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21840		1.23080			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20060		1.21340			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18180		1.19440			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 293 151 850.70	106,337	1,691,892
Total Options									17 410 474.98	68,898	3,894,504
Grand Total:									1,310,562,325.68	175,235	5,586,396