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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2018 Foreign Exchange Future			11.98480		11.92180			0.0000	838,936.00	70	0
\$ / R On 14/02/2018 Foreign Exchange Future			11.98660		11.92180			0.0000	0.00	0	200
\$ / R On 15/02/2018 Foreign Exchange Future			11.98660		11.92180			0.0000	83,906.20	7	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.98660		11.92360			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.99740		11.93430			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.00820		11.94500			0.0000	30,020,500.00	2,500	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			12.01000		11.94680			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.01180		11.94860			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.03520		11.97170			0.0000	0.00	0	5,713
\$ / R On 19/03/2018 Foreign Exchange Future			12.04210		11.97860			0.0000	1,581,958,634.90	131,369	822,840
\$ / R On 22/03/2018 Foreign Exchange Future			12.04730		11.98380			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			12.05950		11.99590			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			12.09070		12.02700			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			12.10430		12.04060			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.10600		12.04230			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.11450		12.05080			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.12980		12.06610			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.13320		12.06950			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.13830		12.07460			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.14000		12.07620			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.14500		12.08120			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	31/05/2018	Foreign Exchange Future			12.16670		12.10260			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.19670		12.13220			0.0000	4,244,451.60	348	232,612
\$ / R	On	29/06/2018	Foreign Exchange Future			12.21500		12.15030			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.22000		12.15530			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.22670		12.16180			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.25010		12.18490			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.25670		12.19150			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.25840		12.19310			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.26840		12.20300			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.28010		12.21450			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.29010		12.22440			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.31940		12.25350			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.34710		12.28100			0.0000	765,520.20	62	37,613
\$ / R	On	28/09/2018	Foreign Exchange Future			12.36500		12.29880			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.40890		12.34240			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.41540		12.34890			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.41860		12.35210			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.42680		12.36020			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.43980		12.37310			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.46720		12.40030			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.48490		12.41780			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.48980		12.42260			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.51720		12.44970			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.58810		12.52000			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.64350		12.57450			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.79170		12.72010			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.09800		13.02130			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.44340		13.35900			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.53640		13.44930			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.63350		13.54350			0.0000	0.00	0	0
Total \$ / R Future												1,617,911,948.90	134,356	1,247,112
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,278.20460	2,215.200	18.32	1.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.00460	0.000	18.32	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			247.86700	307.819	24.50	0.9787	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			6.06700	1.219	24.50	0.0213	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			63.93720	26.459	19.91	0.3230	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			55.73720	83.059	19.91	0.6770	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			193.33080	126.905	20.49	0.8085	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			15.13080	13.505	20.49	0.1915	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			95.53340	138.551	21.20	0.8321	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			33.73340	11.952	21.20	0.1679	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			52.65820	21.251	20.28	0.2712	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			64.45820	97.850	20.28	0.7288	0.00	0	1,260
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,258.21260	2,193.413	60.79	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.01260	0.013	60.79	0.0001	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	16/02/2018	Foreign Exchange Option	14.20	Put		2,276.41420	2,213.416	50.65	0.9999	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call		0.01420	0.016	50.65	0.0001	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put		166.29140	118.253	15.56	0.4987	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call		100.59140	115.653	15.56	0.5013	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call		206.91950	239.504	15.98	0.6553	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put		121.91950	91.304	15.98	0.3447	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put		171.33490	133.480	16.14	0.4446	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call		156.33490	181.680	16.14	0.5554	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call		345.51710	392.222	15.64	0.8342	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put		50.51710	34.022	15.64	0.1658	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put		2,235.24250	2,171.981	26.38	0.9990	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call		0.24250	0.181	26.38	0.0010	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put		1,855.57080	1,792.298	24.56	0.9972	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		0.57080	0.498	24.56	0.0028	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put		585.61920	525.682	18.58	0.8524	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call		30.61920	33.882	18.58	0.1476	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		1.91570	1.982	22.43	0.0105	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,455.11570	1,391.982	22.43	0.9895	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,554.68970	1,491.498	22.94	0.9920	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		1.48970	1.498	22.94	0.0080	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,453.61980	1,390.570	22.24	0.9879	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		2.21980	2.370	22.24	0.0121	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,359.17430	2,295.800	22.79	0.9958	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		0.87430	1.000	22.79	0.0042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.01130	0.014	31.26	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,521.41130	5,457.914	31.26	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		0.01100	0.014	31.26	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		5,531.41100	5,467.914	31.26	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		0.01160	0.015	31.26	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call		75.29310	84.543	17.67	0.2299	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call		320.09410	358.171	14.87	0.6809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put		141.49410	116.071	14.87	0.3191	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put		163.27090	135.594	15.01	0.3542	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call		451.41680	498.323	14.32	0.8099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put		72.81680	56.223	14.32	0.1901	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call		568.03600	620.763	13.91	0.8867	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put		39.43600	28.663	13.91	0.1133	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put		646.69310	592.443	17.67	0.7701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put		48.98690	36.391	14.05	0.1366	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call		149.47940	168.295	16.20	0.4056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put		370.87940	326.195	16.20	0.5944	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call		223.57160	252.275	15.40	0.5461	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put		234.97160	200.175	15.40	0.4539	8,607,507.80	43,000	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call		291.87090	327.694	15.01	0.6458	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call		32.88830	37.049	19.10	0.1116	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		0.18170	0.221	31.26	0.0007	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	16.39	Put			4,411.58170	4,348.121	31.26	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			579.47160	526.920	17.33	0.7368	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			88.07160	99.020	17.33	0.2632	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			527.58690	578.491	14.05	0.8634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			776.57890	720.438	18.26	0.8230	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,384.91640	1,323.533	20.29	0.9489	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			13.51640	15.633	20.29	0.0511	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			227.81040	257.183	15.37	0.5532	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			229.21040	195.083	15.37	0.4468	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,004.28830	944.949	19.10	0.8884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.14620	1.102	22.25	0.0044	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,687.73140	1,625.209	20.86	0.9743	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			6.33140	7.309	20.86	0.0257	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			821.14150	764.223	18.43	0.8383	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			49.74150	56.323	18.43	0.1617	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			55.17890	62.538	18.26	0.1770	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,550.33110	1,488.223	20.60	0.9648	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			171.19370	192.642	15.90	0.4500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			322.59370	280.542	15.90	0.5500	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			135.59590	152.685	16.41	0.3757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			406.99590	360.586	16.41	0.6243	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,442.54620	2,379.002	22.25	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			4.59350	5.293	21.10	0.0191	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			14.53420	16.811	20.24	0.0546	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,355.93420	1,294.711	20.24	0.9454	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			19.39660	22.048	19.94	0.0697	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,240.79660	1,179.948	19.94	0.9303	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			8.93110	10.323	20.60	0.0352	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			2.60050	2.984	21.52	0.0112	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			5.46060	6.298	20.97	0.0224	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,746.86060	1,684.198	20.97	0.9776	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			18.93800	21.599	19.97	0.0684	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,250.33800	1,189.499	19.97	0.9316	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,815.99350	1,753.193	21.10	0.9809	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.13600	1.023	23.42	0.0039	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,727.13670	1,664.519	20.93	0.9765	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			5.73670	6.619	20.93	0.0235	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,562.53800	2,498.921	22.97	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.13800	1.022	22.97	0.0040	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,044.00050	1,980.884	21.52	0.9888	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,865.45930	1,802.574	21.19	0.9830	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			3.09220	3.553	21.39	0.0132	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,974.49220	1,911.453	21.39	0.9868	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,143.43090	2,080.225	21.70	0.9911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			2.03090	2.325	21.70	0.0089	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,622.53600	2,558.923	23.42	0.9961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			884.42180	826.539	18.66	0.8578	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			3.24890	3.735	21.35	0.0138	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,954.64890	1,891.635	21.35	0.9862	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,272.87390	2,209.581	21.94	0.9934	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			1.47390	1.681	21.94	0.0066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			4.05930	4.674	21.19	0.0170	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			2.29800	2.633	21.61	0.0100	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,592.53680	2,528.922	23.20	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.13680	1.022	23.20	0.0040	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			3.58700	4.126	21.28	0.0152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,914.98700	1,852.026	21.28	0.9848	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			43.02180	48.639	18.66	0.1422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,812.53800	2,748.933	24.84	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.13540	1.026	24.02	0.0038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,702.53540	2,638.926	24.02	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			2.87090	3.297	21.45	0.0123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,004.27090	1,941.197	21.45	0.9877	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,093.69800	2,030.533	21.61	0.9900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,183.24000	2,120.004	21.77	0.9919	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,712.31320	3,648.989	31.26	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.91320	1.089	31.26	0.0032	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			1.58690	1.812	21.88	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,242.98690	2,179.712	21.88	0.9930	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.13800	1.033	24.84	0.0038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,512.54070	2,448.921	22.60	0.9960	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,542.53900	2,478.921	22.83	0.9960	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.13900	1.021	22.83	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,592.59040	3,529.066	30.66	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.19040	1.166	30.66	0.0035	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.84000	2.104	21.77	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			5.19740	5.993	21.01	0.0214	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,772.53660	2,708.930	24.54	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.13660	1.030	24.54	0.0038	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,462.54440	2,398.949	22.29	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.14440	1.049	22.29	0.0042	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.14070	1.022	22.60	0.0040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.14430	1.043	25.66	0.0037	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			2.41450	2.768	21.57	0.0105	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,073.81450	2,010.668	21.57	0.9895	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			1.66710	1.904	21.85	0.0074	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,223.06710	2,159.804	21.85	0.9926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,766.59740	1,703.893	21.01	0.9786	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.14830	1.049	26.03	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			33.57220	37.832	19.07	0.1138	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			994.97220	935.732	19.07	0.8862	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.14010	1.022	22.68	0.0040	0.00	0	10,490

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,522.54010	2,458.921	22.68	0.9960	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,922.54430	2,858.943	25.66	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,259.88980	1,199.060	20.01	0.9329	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			72.24270	81.271	17.75	0.2222	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			663.64270	609.171	17.75	0.7778	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			109.30600	123.038	16.87	0.3155	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			490.70600	440.938	16.87	0.6845	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,972.54830	2,908.949	26.03	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.15290	1.056	26.41	0.0036	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,472.54360	2,408.923	22.31	0.9959	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.14360	1.023	22.31	0.0041	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,786.34690	1,723.603	21.04	0.9795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			4.94690	5.703	21.04	0.0205	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			18.48980	21.160	20.01	0.0671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.18680	1.098	28.35	0.0035	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,024.13230	1,961.036	21.48	0.9882	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2.73230	3.136	21.48	0.0118	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			7.33890	8.477	20.75	0.0294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,628.73890	1,566.377	20.75	0.9706	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,022.55290	2,958.956	26.41	0.9964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.31270	0.378	31.26	0.0012	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			101.04800	113.705	17.04	0.2955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			522.44800	471.605	17.04	0.7045	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,882.54160	2,818.939	25.36	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.14160	1.039	25.36	0.0037	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,282.58680	3,218.998	28.35	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,934.81380	1,871.825	21.32	0.9855	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			1.75140	2.002	21.81	0.0077	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,203.15140	2,139.901	21.81	0.9923	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,530.77950	1,468.743	20.57	0.9632	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			9.37950	10.843	20.57	0.0368	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,181.71270	4,118.278	31.26	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.45300	0.545	31.26	0.0017	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,522.63130	3,459.049	30.14	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.23130	1.149	30.14	0.0035	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			11.97110	13.845	20.38	0.0459	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,433.37110	1,371.745	20.38	0.9541	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			3.41380	3.926	21.32	0.0145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,117.11440	1,056.749	19.50	0.9109	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			83.03930	93.320	17.46	0.2502	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			604.43930	551.220	17.46	0.7498	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			219.40200	247.440	15.43	0.5390	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			240.80200	205.340	15.43	0.4610	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,021.85300	3,958.445	31.26	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.14500	1.045	25.73	0.0037	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,132.56520	3,068.972	27.23	0.9964	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	15.11	Call			1.16520	1.072	27.23	0.0036	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			17.20550	19.898	20.11	0.0634	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,288.60550	1,227.798	20.11	0.9366	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			25.71440	28.849	19.50	0.0891	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			15.25370	17.643	20.20	0.0570	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			29.67530	33.376	19.27	0.1017	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,051.07530	991.276	19.27	0.8983	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,772.19880	3,708.854	31.26	0.9972	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.79880	0.954	31.26	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,932.54500	2,868.945	25.73	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,511.41160	5,447.914	31.26	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,482.62310	3,419.040	29.84	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.22310	1.140	29.84	0.0035	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			12.56750	14.535	20.35	0.0479	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,413.96750	1,352.435	20.35	0.9521	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,336.65370	1,275.543	20.20	0.9430	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			248.12770	212.960	15.45	0.4584	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			231.92770	260.260	15.45	0.5416	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,606.17910	2,542.545	22.04	0.9931	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.07910	2.045	22.04	0.0069	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,050.38600	992.096	18.90	0.8668	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			46.28600	51.596	18.90	0.1332	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			419.12080	377.774	15.75	0.5473	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			236.12080	258.475	15.75	0.4527	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,263.92490	2,201.733	20.77	0.9624	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			14.52490	16.033	20.77	0.0376	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,963.28430	2,900.085	21.93	0.9849	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			5.58430	6.085	21.93	0.0151	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,769.36920	3,705.887	23.04	0.9950	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.66920	1.887	23.04	0.0050	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,611.55590	3,548.146	22.33	0.9932	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.35590	2.646	22.33	0.0068	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,183.78240	3,120.594	21.89	0.9875	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			4.58240	5.094	21.89	0.0125	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			365.58870	328.803	15.25	0.4793	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			316.38870	343.303	15.25	0.5207	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			520.47960	560.946	14.34	0.7139	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			169.67960	146.446	14.34	0.2861	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,784.62400	1,724.210	19.76	0.9192	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			35.42400	38.710	19.76	0.0808	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,566.68690	3,503.587	21.49	0.9916	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			2.78690	3.387	21.49	0.0084	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			833.90140	783.904	17.06	0.7105	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			160.00140	173.704	17.06	0.2895	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			41.96360	45.462	19.76	0.0884	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,835.86360	1,775.662	19.76	0.9116	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	11/05/2018	Foreign Exchange Option	14.40	Put			2,354.56480	2,292.247	20.82	0.9489	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			24.06480	25.447	20.82	0.0511	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,448.01670	2,386.203	20.92	0.9515	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			22.61670	24.503	20.92	0.0485	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			168.05660	182.348	17.01	0.2946	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			843.45660	794.048	17.01	0.7054	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,687.80130	3,624.766	21.18	0.9925	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.40130	3.066	21.18	0.0075	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,253.42930	2,191.520	20.53	0.9390	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			29.62930	31.520	20.53	0.0610	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			329.63870	297.453	14.95	0.4222	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			410.83870	442.453	14.95	0.5778	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,790.39490	3,726.696	20.03	0.9920	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			2.99490	3.396	20.03	0.0080	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,334.49360	3,271.425	20.28	0.9825	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			7.09360	8.125	20.28	0.0175	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,766.43600	1,707.560	19.24	0.8764	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			69.03600	74.261	19.24	0.1236	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			103.92500	111.611	18.64	0.1659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,611.72500	1,554.911	18.64	0.8341	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			180.57260	193.497	17.34	0.2691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,098.37260	1,046.797	17.34	0.7309	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,253.69950	4,188.957	21.47	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			5.89950	5.657	21.47	0.0112	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,174.77650	1,232.153	13.00	0.9186	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			42.57650	35.453	13.00	0.0814	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			189.15800	202.718	17.22	0.2801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,056.95800	1,006.018	17.22	0.7199	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,003.53270	2,940.039	20.90	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			25.73270	26.739	20.90	0.0455	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			196.35180	210.439	17.13	0.2893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,024.15180	973.739	17.13	0.7107	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,032.75790	2,969.163	20.92	0.9558	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			24.95790	25.863	20.92	0.0442	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			303.28090	324.597	15.98	0.4145	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			671.08090	627.897	15.98	0.5855	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,385.15010	3,320.638	21.20	0.9692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			17.35010	17.338	21.20	0.0308	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			98.16440	105.407	18.76	0.1577	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,665.96440	1,608.707	18.76	0.8423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			490.17990	523.099	14.78	0.5914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			357.97990	326.400	14.78	0.4086	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,712.79380	2,650.585	20.67	0.9388	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			34.99380	37.285	20.67	0.0612	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			779.44460	826.039	13.76	0.7795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			147.24460	129.339	13.76	0.2205	0.00	0	66

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	12.75	Call			239.34110	256.375	16.61	0.3417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			857.14110	809.675	16.61	0.6583	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,392.65910	4,327.938	21.47	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			4.85910	4.638	21.47	0.0093	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,616.59450	2,554.938	20.59	0.9325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			38.79450	41.638	20.59	0.0675	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			143.69150	153.849	17.95	0.2201	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,311.49150	1,257.149	17.95	0.7799	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,414.63740	3,350.069	21.23	0.9701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			16.83740	16.769	21.23	0.0299	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			161.68480	173.200	17.63	0.2443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,199.48480	1,146.500	17.63	0.7557	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			333.64980	356.929	15.72	0.4468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			601.44980	560.229	15.72	0.5532	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			121.14890	130.152	18.34	0.1899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,468.94890	1,413.452	18.34	0.8101	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,362.86620	4,298.140	21.47	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			5.06620	4.840	21.47	0.0097	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			154.47770	165.450	17.75	0.2347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,242.27770	1,188.750	17.75	0.7653	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,316.41220	3,252.040	21.15	0.9670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			18.61220	18.740	21.15	0.0330	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			123.50850	132.693	18.30	0.1931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,451.30850	1,395.993	18.30	0.8069	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,035.76830	3,970.997	21.47	0.9852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			7.96830	7.697	21.47	0.0148	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			67.65300	72.521	19.51	0.1125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,035.45300	1,975.821	19.51	0.8875	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,249.21320	5,184.607	21.47	0.9971	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.41320	1.307	21.47	0.0029	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			74.14730	79.524	19.32	0.1224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,941.94730	1,882.824	19.32	0.8776	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,149.43740	5,084.820	21.47	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.63740	1.520	21.47	0.0034	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			86.84110	93.206	19.00	0.1413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,784.64110	1,726.506	19.00	0.8587	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,283.46020	4,218.723	21.47	0.9892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			5.66020	5.423	21.47	0.0108	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,079.61420	5,014.989	21.47	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			1.81420	1.689	21.47	0.0037	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			86.03060	92.334	19.02	0.1401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,793.83060	1,735.634	19.02	0.8599	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,870.26060	4,805.609	21.47	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			2.46060	2.309	21.47	0.0049	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			81.34370	87.281	19.13	0.1332	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,849.14370	1,790.581	19.13	0.8668	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	18/06/2018	Foreign Exchange Option	12.25	Call			385.09540	411.589	15.34	0.4985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			502.89540	464.889	15.34	0.5015	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			93.62820	100.521	18.85	0.1511	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,711.42820	1,653.821	18.85	0.8489	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,790.56050	4,725.898	21.47	0.9945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			2.76050	2.598	21.47	0.0055	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			59.07480	63.271	19.79	0.0993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,176.87480	2,116.571	19.79	0.9007	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			381.43400	407.699	15.37	0.4950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			509.23400	470.999	15.37	0.5050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			89.32010	95.879	18.94	0.1449	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,757.12010	1,699.179	18.94	0.8551	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,521.85060	4,457.149	21.47	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			4.05060	3.849	21.47	0.0079	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			88.48570	94.980	18.96	0.1437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,766.28570	1,708.280	18.96	0.8563	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,670.80850	3,605.868	21.43	0.9771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			13.00850	12.568	21.43	0.0229	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,443.96710	2,382.654	20.32	0.9211	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			46.16710	49.354	20.32	0.0789	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			118.83740	127.665	18.38	0.1867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,486.63740	1,430.965	18.38	0.8133	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			367.12230	392.506	15.47	0.4809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			534.92230	495.806	15.47	0.5191	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,189.01820	3,124.952	21.05	0.9624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			21.21820	21.652	21.05	0.0376	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			436.29170	466.313	15.04	0.5460	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			424.09170	389.613	15.04	0.4540	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			157.31650	168.503	17.71	0.2385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,225.11650	1,171.803	17.71	0.7615	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,110.80870	3,046.964	20.99	0.9592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			23.00870	23.664	20.99	0.0408	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			22.31960	22.889	21.01	0.0396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,140.11960	3,076.189	21.01	0.9604	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,417.80900	8,353.307	21.47	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00900	0.007	21.47	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,896.59230	2,833.510	20.82	0.9492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			28.79230	30.211	20.82	0.0508	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			435.64650	400.700	15.09	0.4614	0.00	0	164,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			427.84650	457.400	15.09	0.5386	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			423.67970	453.000	15.11	0.5349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			441.47970	406.300	15.11	0.4651	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,006.13080	1,059.746	13.31	0.8716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			73.93080	63.046	13.31	0.1284	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			496.59430	458.812	15.32	0.4979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			388.79430	415.512	15.32	0.5021	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.89030	0.813	21.47	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,558.69030	5,494.113	21.47	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			621.15510	660.484	14.24	0.6877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			238.95510	213.784	14.24	0.3123	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,355.18730	1,300.366	18.07	0.7886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			137.38730	147.066	18.07	0.2114	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.87700	0.801	21.47	0.0019	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,568.67700	5,504.101	21.47	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.86390	0.788	21.47	0.0018	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,578.66390	5,514.088	21.47	0.9982	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,963.92710	3,899.611	22.22	0.9755	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			14.22710	14.611	22.22	0.0245	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,492.85230	3,428.607	21.87	0.9621	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			23.15230	23.607	21.87	0.0379	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,752.68430	1,695.279	18.83	0.8423	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			102.98430	110.279	18.83	0.1577	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,915.26530	1,856.861	19.08	0.8608	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			90.56530	96.861	19.08	0.1392	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,686.39430	1,629.720	18.60	0.8259	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			118.19430	126.420	18.60	0.1741	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,570.63680	1,514.980	18.36	0.8075	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			132.43680	141.680	18.36	0.1925	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			502.49450	534.521	14.90	0.5734	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			410.69450	377.821	14.90	0.4266	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,743.65170	1,687.289	18.57	0.8205	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			128.55170	137.389	18.57	0.1795	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,564.16260	3,499.421	21.93	0.9491	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			35.66260	36.121	21.93	0.0509	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			79.87310	85.047	19.61	0.1153	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,338.37310	2,278.347	19.61	0.8847	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,778.83610	3,715.054	22.34	0.9552	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			30.33610	31.754	22.34	0.0448	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,096.08790	2,037.355	19.17	0.8614	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			97.58790	104.055	19.17	0.1386	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,188.30030	2,129.014	19.34	0.8699	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			91.40030	97.414	19.34	0.1301	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,140.47110	4,076.485	22.36	0.9645	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			23.47110	24.884	22.36	0.0355	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,655.06940	3,590.224	22.11	0.9474	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			38.06940	38.624	22.11	0.0526	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,738.93540	1,683.024	18.43	0.8101	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			141.93540	151.424	18.43	0.1899	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			472.21370	499.946	15.30	0.5089	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			143.92940	153.478	18.46	0.1887	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,789.42940	1,733.378	18.46	0.8113	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,995.95920	3,932.062	22.31	0.9562	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	07/08/2018	Foreign Exchange Option	16.18	Call			30.45920	32.162	22.31	0.0438	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			577.71370	539.846	15.30	0.4911	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,482.62360	2,422.002	19.61	0.8826	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			87.02360	92.102	19.61	0.1174	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,347.91700	4,283.752	22.26	0.9574	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			31.41700	33.152	22.26	0.0426	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,846.20570	3,783.004	22.26	0.9367	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			49.70570	52.404	22.26	0.0633	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,729.33710	1,674.395	18.18	0.7818	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			182.83710	193.795	18.18	0.2182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,915.09740	3,852.108	22.12	0.9317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			56.09740	59.208	22.12	0.0683	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			386.07930	407.617	16.24	0.3985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			955.07930	910.517	16.24	0.6015	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,365.14260	1,423.728	13.27	0.8815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			84.14260	76.628	13.27	0.1185	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			358.26460	378.235	16.45	0.3747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,037.26460	991.135	16.45	0.6253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,949.71780	2,887.783	20.25	0.8909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			90.71780	94.883	20.25	0.1091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			491.98900	518.872	15.54	0.4828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			710.98900	671.772	15.54	0.5172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			455.68940	480.781	15.76	0.4549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			784.68940	743.681	15.76	0.5451	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,752.64280	3,688.671	21.96	0.9249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			63.64280	65.771	21.96	0.0751	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,819.89220	3,756.878	22.10	0.9270	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			60.89220	63.978	22.10	0.0730	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			443.20040	467.666	15.84	0.4451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			812.20040	770.566	15.84	0.5549	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,596.38940	1,543.514	17.82	0.7464	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			227.38940	240.614	17.82	0.2536	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			215.19090	227.712	17.94	0.2419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,664.19090	1,610.612	17.94	0.7581	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,765.67560	4,701.113	22.12	0.9641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			26.67560	28.213	22.12	0.0359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			275.09400	290.294	17.26	0.2990	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,354.09400	1,303.194	17.26	0.7010	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,857.93070	3,795.088	22.12	0.9288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			58.93070	62.188	22.12	0.0712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			830.57200	871.896	14.06	0.6958	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			299.57200	274.796	14.06	0.3042	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			295.47670	311.865	17.04	0.3182	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,264.47670	1,214.765	17.04	0.6818	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,058.55520	3,995.224	22.12	0.9386	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			49.55520	52.324	22.12	0.0614	0.00	0	73,314

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	14.86	Call			103.99990	109.179	19.67	0.1254	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,682.99990	2,622.079	19.67	0.8746	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			103.47640	108.616	19.69	0.1247	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,692.47640	2,631.516	19.69	0.8753	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			104.52530	109.745	19.65	0.1260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,673.52530	2,612.645	19.65	0.8740	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,538.39960	4,474.361	22.07	0.9529	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			37.19960	39.361	22.07	0.0471	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,009.30150	3,946.377	22.07	0.9309	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			58.10150	61.377	22.07	0.0691	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,721.49150	1,667.880	17.99	0.7590	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			220.29150	232.880	17.99	0.2410	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,317.10260	2,259.561	18.79	0.8188	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			169.50260	178.461	18.79	0.1812	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,841.03840	2,779.421	19.65	0.8613	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			129.93840	134.821	19.65	0.1387	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,712.54230	4,647.967	21.74	0.9480	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			44.64230	46.567	21.74	0.0520	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,185.15700	4,121.551	21.74	0.9261	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			67.25700	70.151	21.74	0.0739	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,712.41360	1,660.172	17.78	0.7350	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			264.51360	278.772	17.78	0.2650	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,504.39370	4,440.188	21.69	0.9385	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			54.59370	56.988	21.69	0.0615	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			391.42370	364.532	14.30	0.3386	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			851.62370	891.331	14.30	0.6614	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			261.31690	275.312	17.82	0.2601	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,761.11690	1,708.512	17.82	0.7399	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,643.30030	2,583.111	19.17	0.8388	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			156.40030	162.911	19.17	0.1612	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,956.96400	4,893.772	21.60	0.9461	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			47.26400	50.972	21.60	0.0539	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,372.20340	4,310.628	21.60	0.9225	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			72.50340	77.828	21.60	0.0775	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,705.15250	1,654.042	17.62	0.7151	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			305.45250	321.242	17.62	0.2849	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,405.54850	3,341.954	20.46	0.8722	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			133.34850	136.854	20.46	0.1278	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,580.08510	1,529.916	17.33	0.6874	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			347.88510	364.816	17.33	0.3126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,081.05070	1,128.322	13.94	0.7315	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			298.45070	278.522	13.94	0.2685	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,652.46160	3,588.074	20.94	0.8818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			125.06160	127.874	20.94	0.1182	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			169.55540	175.731	19.31	0.1632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,826.95540	2,765.931	19.31	0.8368	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	12.50	Put			738.99910	702.797	15.35	0.4744	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			661.59910	692.597	15.35	0.5256	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			170.21620	176.440	19.29	0.1638	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,817.61620	2,756.640	19.29	0.8362	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,701.56830	1,651.535	17.56	0.7063	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			324.16830	341.336	17.56	0.2937	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			509.78630	534.682	16.13	0.4295	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,047.18630	1,004.882	16.13	0.5705	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,873.14250	4,810.548	21.51	0.9387	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			55.74250	60.348	21.51	0.0613	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,650.37570	2,591.963	19.01	0.8229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			182.97570	191.763	19.01	0.1771	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			168.90150	175.026	19.33	0.1625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,836.30150	2,775.226	19.33	0.8375	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,181.93870	5,117.437	21.35	0.9448	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			51.63870	54.637	21.35	0.0552	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,559.48930	4,496.388	21.35	0.9204	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			79.18930	83.588	21.35	0.0796	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,697.53220	1,647.340	17.45	0.6964	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			347.23220	364.541	17.45	0.3036	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,805.30100	2,745.103	18.93	0.8070	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			225.30100	233.203	18.93	0.1930	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			248.27320	254.227	19.25	0.1972	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,983.77320	2,920.727	19.25	0.8028	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			412.15950	430.482	17.61	0.3150	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,887.65950	1,836.982	17.61	0.6850	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,173.20850	1,220.846	14.20	0.7053	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			398.70850	377.347	14.20	0.2947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			247.50860	253.408	19.27	0.1966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,993.00860	2,929.908	19.27	0.8034	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			246.74810	252.593	19.28	0.1960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,002.24810	2,939.093	19.28	0.8040	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			485.51260	504.432	17.99	0.3239	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,135.41260	2,082.732	17.99	0.6761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			483.72690	502.556	18.00	0.3229	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,143.62690	2,090.856	18.00	0.6771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			487.31200	506.316	17.98	0.3250	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,127.21200	2,074.616	17.98	0.6750	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,121.33600	7,029.560	20.67	0.9153	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			142.63600	127.560	20.67	0.0847	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			511.32710	598.251	20.67	0.2969	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,300.02710	3,310.251	20.67	0.7031	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			510.39240	596.173	20.67	0.2961	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,309.09240	3,318.173	20.67	0.7039	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			512.26590	600.336	20.67	0.2977	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,290.96590	3,302.336	20.67	0.7023	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	12/06/2020	Foreign Exchange Option	15.17	Call			861.75550	888.916	18.53	0.3875	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,672.75550	2,615.516	18.53	0.6125	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			859.74340	886.826	18.54	0.3867	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,680.74340	2,623.426	18.54	0.6133	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			863.76660	891.013	18.52	0.3883	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,664.76660	2,607.613	18.52	0.6117	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,814.95540	2,756.803	18.73	0.6127	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			894.25540	923.203	18.73	0.3873	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			973.70890	1,005.726	18.70	0.4036	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,780.20890	2,722.226	18.70	0.5964	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			971.61920	1,003.555	18.71	0.4029	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,788.11920	2,730.055	18.71	0.5971	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			975.80500	1,007.904	18.69	0.4044	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,772.30500	2,714.404	18.69	0.5956	0.00	0	0
Total \$ / R Option												8,607,507.80	43,000	3,252,738
Total \$ / R												1,626,519,456.70	177,356	4,499,850
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.04210		11.97860			0.0000	240,842.00	20	370
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.19670		12.13220			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.34710		12.28100			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.48980		12.42260			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.79170		12.72010			0.0000	0.00	0	0
Total \$ / R MAXI Future												240,842.00	20	487
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			546.05590	629.841	20.97	0.0224	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			174,686.05590	168,419.841	20.97	0.9776	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			532.73940	614.401	20.99	0.0219	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			175,672.73940	169,404.401	20.99	0.9781	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			559.70180	645.664	20.95	0.0229	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			173,699.70180	167,435.664	20.95	0.9771	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			7,910.72930	8,487.090	19.19	0.1298	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			187,690.72930	181,817.090	19.19	0.8702	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			7,837.60800	8,408.275	19.21	0.1287	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			188,617.60800	182,738.275	19.21	0.8713	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			7,984.46140	8,566.567	19.17	0.1309	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			186,764.46140	180,896.567	19.17	0.8691	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			17,787.07770	18,819.684	18.36	0.2050	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			190,687.07770	185,109.684	18.36	0.7950	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			17,667.66820	18,693.125	18.38	0.2038	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			191,567.66820	185,983.125	18.38	0.7962	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			17,907.13170	18,946.929	18.35	0.2062	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			189,807.13170	184,236.929	18.35	0.7938	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			294,874.46110	288,709.920	19.55	0.8450	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			16,256.57430	16,821.253	19.51	0.1563	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			292,996.57430	286,841.253	19.51	0.8437	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	14/12/2018	Foreign Exchange Option		15.20	Call			16,195.19780	16,755.386	19.53	0.1556	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			293,935.19780	287,775.386	19.53	0.8444	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			16,134.46110	16,689.920	19.55	0.1550	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			48,551.25830	50,443.166	17.99	0.3239	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			213,541.25830	208,273.166	17.99	0.6761	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			48,372.69130	50,255.617	18.00	0.3229	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			214,362.69130	209,085.617	18.00	0.6771	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			48,731.20100	50,631.601	17.98	0.3250	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			212,721.20100	207,461.601	17.98	0.6750	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												240,842.00	20	487
£ / R On	01/03/2018	Foreign Exchange Future				16.69370		16.53100			0.0000	0.00	0	17
£ / R On	15/03/2018	Foreign Exchange Future				16.73730		16.57450			0.0000	0.00	0	38
£ / R On	19/03/2018	Foreign Exchange Future				16.75010		16.58730			0.0000	21,557,378.70	1,287	197,444
£ / R On	30/04/2018	Foreign Exchange Future				16.88350		16.72040			0.0000	0.00	0	9
£ / R On	18/06/2018	Foreign Exchange Future				17.03100		16.86640			0.0000	0.00	0	10,315
£ / R On	17/09/2018	Foreign Exchange Future				17.30720		17.13890			0.0000	0.00	0	13,656
£ / R On	14/12/2018	Foreign Exchange Future				17.57180		17.40120			0.0000	0.00	0	895
£ / R On	18/03/2019	Foreign Exchange Future				17.86520		17.68960			0.0000	0.00	0	948
£ / R On	14/06/2019	Foreign Exchange Future				18.14130		17.95960			0.0000	0.00	0	0
Total £ / R Future												21,557,378.70	1,287	223,322
£ / R On	01/03/2018	Foreign Exchange Option	19.23	Put				2,701.11480	2,538.522	27.30	0.9928	0.00	0	0
£ / R On	01/03/2018	Foreign Exchange Option	19.23	Call				2.11480	2.222	27.30	0.0072	0.00	0	0
£ / R On	15/03/2018	Foreign Exchange Option	19.05	Put				2,482.57700	2,320.221	21.67	0.9799	0.00	0	0
£ / R On	15/03/2018	Foreign Exchange Option	19.05	Call				7.07700	7.521	21.67	0.0201	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.22	Call				146.85880	180.887	17.86	0.3155	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.22	Put				779.55880	650.787	17.86	0.6845	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.23	Call				144.73480	178.304	17.88	0.3119	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.23	Put				787.43480	658.204	17.88	0.6881	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.21	Call				149.00930	183.504	17.84	0.3191	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.21	Put				771.70930	643.404	17.84	0.6809	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.00	Call				201.22320	246.681	17.42	0.4005	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	17.00	Put				613.92320	496.581	17.42	0.5995	0.00	0	500
£ / R On	19/03/2018	Foreign Exchange Option	20.14	Put				3,556.01170	3,392.894	24.43	0.9925	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	20.14	Call				3.31170	2.994	24.43	0.0075	0.00	0	500
£ / R On	19/03/2018	Foreign Exchange Option	19.00	Put				2,422.71320	2,261.254	21.23	0.9721	0.00	0	0
£ / R On	19/03/2018	Foreign Exchange Option	19.00	Call				10.01320	11.354	21.23	0.0279	0.00	0	1,500
£ / R On	30/04/2018	Foreign Exchange Option	17.23	Put				839.14100	724.947	17.20	0.5869	0.00	0	0
£ / R On	30/04/2018	Foreign Exchange Option	17.23	Call				329.54100	378.447	17.20	0.4131	0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Call				324.89140	363.332	17.56	0.3325	0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.90	Put				1,358.49140	1,232.332	17.56	0.6675	0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Call				322.62740	360.811	17.57	0.3307	0.00	0	0
£ / R On	18/06/2018	Foreign Exchange Option	17.91	Put				1,366.22740	1,239.811	17.57	0.6693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			327.16730	365.900	17.55	0.3344	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,350.76730	1,224.900	17.55	0.6656	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			429.81660	480.234	17.11	0.4125	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,063.41660	949.234	17.11	0.5875	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,587.25750	3,428.917	20.15	0.9295	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			53.65750	59.917	20.15	0.0705	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			496.90050	542.285	17.30	0.3684	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,618.00050	1,495.085	17.30	0.6316	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			501.89730	547.737	17.28	0.3713	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,602.99730	1,480.537	17.28	0.6287	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			499.39020	545.004	17.29	0.3698	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,610.49020	1,487.804	17.29	0.6302	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			777.91040	839.834	16.83	0.4509	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,496.71040	1,388.034	16.83	0.5491	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			774.65240	836.357	16.83	0.4496	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,503.45240	1,394.557	16.83	0.5504	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			781.17510	843.325	16.82	0.4523	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,489.97510	1,381.525	16.82	0.5477	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			972.16390	1,042.062	16.58	0.4791	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,582.56390	1,476.862	16.58	0.5209	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			968.71070	1,038.391	16.59	0.4779	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,589.11070	1,483.190	16.59	0.5221	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			975.62880	1,045.737	16.58	0.4804	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,576.02880	1,470.537	16.58	0.5196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,076.03300	1,149.762	16.38	0.4805	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,756.43300	1,648.462	16.38	0.5195	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,082.89660	1,157.019	16.37	0.4827	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,743.29660	1,635.719	16.37	0.5173	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,079.45950	1,153.385	16.38	0.4816	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,749.85950	1,642.085	16.38	0.5184	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												21,557,378.70	1,287	226,822
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11206		0.11053			0.0000	297,292.53	2,653	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11419		0.11264			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11636		0.11478			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12616		0.12436			0.0000	0.00	0	0
Total ¥ / R Future												297,292.53	2,653	8,261
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			33.14980	45.317	19.84	0.1356	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			979.94980	839.417	19.84	0.8644	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			3.73190	4.910	22.78	0.0178	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,950.53190	1,799.010	22.78	0.9822	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			248.61730	328.116	15.48	0.6613	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			195.41730	122.216	15.48	0.3387	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	0.13	Call			101.47850	116.955	21.30	0.1641	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,837.47850	1,697.555	21.30	0.8359	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			51.77420	60.829	24.26	0.0863	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,787.77420	2,641.429	24.26	0.9137	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			239.58960	276.541	18.88	0.3469	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			975.58960	857.141	18.88	0.6531	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			251.95220	281.360	20.71	0.2689	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,774.25220	1,645.360	20.71	0.7311	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			172.44190	190.924	23.82	0.1794	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,694.74190	2,554.924	23.82	0.8206	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			453.21030	505.948	18.55	0.4426	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			975.51030	869.948	18.55	0.5574	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			925.58410	995.824	20.03	0.4943	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,489.58410	1,380.324	20.03	0.5057	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			676.11960	727.630	21.37	0.3825	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,240.11960	2,112.130	21.37	0.6175	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,289.36030	1,381.940	18.49	0.6335	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			853.36030	766.440	18.49	0.3665	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												297,292.53	2,653	8,261
€ / R	On	15/02/2018	Foreign Exchange Future			14.81670		14.61940			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.85440		14.65980			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.90170		14.70690			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.91480		14.71990			0.0000	93,351,733.20	6,259	111,256
€ / R	On	29/03/2018	Foreign Exchange Future			14.94760		14.75230			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.99010		14.89000			0.0000	1,603,940.70	107	107
€ / R	On	30/04/2018	Foreign Exchange Future			15.05060		14.85470			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.20500		15.00740			0.0000	60,820.00	4	15,541
€ / R	On	17/09/2018	Foreign Exchange Future			15.50140		15.29920			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.79150		15.58510			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.09660		15.88370			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.38450		16.16570			0.0000	0.00	0	0
Total € / R Future												95,016,493.90	6,370	176,842
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,450.62510	1,253.357	33.67	0.9994	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			0.02510	0.057	33.67	0.0006	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,752.55710	1,558.842	22.14	0.9860	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			2.35710	3.242	22.14	0.0140	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,306.38360	2,112.668	20.78	0.9858	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			3.28360	4.368	20.78	0.0142	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			27.62960	16.868	13.65	0.0617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			747.52960	931.669	13.65	0.9383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,284.87550	2,090.531	19.88	0.9833	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			4.77550	5.331	19.88	0.0167	0.00	0	620

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	15.05	Call		156.45890	214.946	15.20	0.4320	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put		486.55890	350.146	15.20	0.5680	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call		143.68310	197.662	15.36	0.4052	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put		523.78310	382.862	15.36	0.5948	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		1,723.86620	1,916.919	18.71	0.9926	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		3.96620	2.119	18.71	0.0074	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call		218.82940	298.264	14.60	0.5477	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put		348.92940	233.464	14.60	0.4523	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put		1,790.38210	1,596.391	18.01	0.9649	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call		10.28210	11.191	18.01	0.0351	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		12.31010	13.508	17.63	0.0422	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		1,682.41010	1,488.708	17.63	0.9578	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		215.24240	293.492	14.63	0.5417	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		355.34240	238.692	14.63	0.4583	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call		211.70790	288.783	14.66	0.5357	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put		361.80790	243.983	14.66	0.4643	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,464.95910	2,271.484	20.12	0.9763	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		7.25910	9.084	20.12	0.0237	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		0.00000	389.312	14.31	0.5583	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		0.00000	289.212	14.31	0.4417	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		642.12950	509.446	14.79	0.5602	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		256.82950	320.045	14.79	0.4398	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		824.70630	690.963	14.80	0.5708	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		329.34450	392.699	14.82	0.4264	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		831.94450	697.699	14.82	0.5736	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		817.49510	684.253	14.79	0.5680	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,099.57390	1,259.449	12.16	0.8821	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		102.17390	64.449	12.16	0.1179	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		2,023.90380	2,218.865	14.28	0.9723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		16.50380	13.865	14.28	0.0277	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		332.10630	395.963	14.80	0.4292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		166.20710	113.972	12.64	0.1804	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		218.59700	261.962	15.77	0.3064	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,211.19700	1,056.962	15.77	0.6936	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,624.57970	6,427.772	22.54	0.9954	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		1.97970	2.772	22.54	0.0046	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		334.89510	399.253	14.79	0.4320	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		93.43610	57.990	12.08	0.1087	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		152.12180	181.972	16.55	0.2243	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,584.72180	1,416.972	16.55	0.7757	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,629.95090	3,434.845	19.55	0.9563	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		27.35090	29.845	19.55	0.0437	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		923.60710	1,068.972	12.64	0.8196	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		54.40430	30.451	11.64	0.0655	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		409.34550	486.754	14.32	0.5026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		651.94550	531.754	14.32	0.4974	0.00	0	50,995

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	20.55	Put			5,549.20170	5,353.938	22.54	0.9867	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			6.60170	8.938	22.54	0.0133	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,130.83610	1,292.990	12.08	0.8913	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,311.80430	1,485.451	11.64	0.9345	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			225.44780	260.983	16.63	0.2382	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,046.24780	1,879.583	16.63	0.7618	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			228.17600	264.133	16.61	0.2407	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,028.97600	1,862.733	16.61	0.7593	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			437.20050	501.893	14.99	0.4141	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,138.00050	1,000.493	14.99	0.5859	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,341.71550	6,142.695	19.80	0.9826	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			10.91550	14.095	19.80	0.0174	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			478.75800	549.228	14.77	0.4447	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,029.55800	897.829	14.77	0.5553	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,315.61810	4,122.936	19.26	0.9326	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			54.81810	64.336	19.26	0.0674	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,250.35030	1,408.500	12.73	0.8183	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			201.15030	157.100	12.73	0.1817	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			226.80910	262.553	16.62	0.2394	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,037.60910	1,871.153	16.62	0.7606	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			274.74020	309.813	16.94	0.2339	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,569.64020	2,398.313	16.94	0.7661	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			273.53480	308.441	16.95	0.2329	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,578.43480	2,406.941	16.95	0.7671	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			272.33580	307.081	16.96	0.2320	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,587.23580	2,415.581	16.96	0.7680	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			862.61840	956.495	14.58	0.5233	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,118.91840	999.895	14.58	0.4767	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			859.09870	952.627	14.59	0.5217	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,125.39870	1,006.027	14.59	0.4783	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			866.15360	960.380	14.57	0.5249	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,112.45360	993.780	14.57	0.4751	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,570.72850	1,436.475	15.41	0.5300	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			863.49640	947.762	15.42	0.4687	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,577.79640	1,443.262	15.42	0.5313	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			869.37230	954.192	15.40	0.4712	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,563.67230	1,429.692	15.40	0.5288	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			866.42850	950.974	15.41	0.4700	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												95,016,493.90	6,370	790,908
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.41040		9.36670			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.43100		9.38710			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.43640		9.39250			0.0000	2,500,646.00	265	11,920
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.55850		9.51420			0.0000	0.00	0	5,799

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	17/09/2018	Foreign Exchange Future			9.68170		9.63570			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.79940		9.75320			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.04810		9.99530			0.0000	0.00	0	0
Total AU\$ / R Future												2,500,646.00	265	28,981
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,183.97480	1,140.199	21.53	0.9953	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.67480	0.599	21.53	0.0047	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			381.77750	343.708	14.54	0.7591	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			48.87750	54.708	14.54	0.2409	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			22.30150	24.897	15.39	0.1171	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			619.80150	578.497	15.39	0.8829	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			21.51450	24.012	15.43	0.1134	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			629.01450	587.612	15.43	0.8866	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			20.75350	23.156	15.46	0.1099	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			638.25350	596.756	15.46	0.8901	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,058.82540	1,018.627	15.34	0.8443	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			65.18780	69.315	15.30	0.1601	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,040.98780	1,000.815	15.30	0.8399	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			64.09840	68.265	15.32	0.1580	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,049.89840	1,009.765	15.32	0.8420	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			63.02540	67.127	15.34	0.1557	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,562.36430	1,519.857	15.90	0.8580	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			77.22550	80.677	15.92	0.1407	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,571.52550	1,528.977	15.92	0.8593	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			78.91300	82.448	15.88	0.1434	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,553.21300	1,510.748	15.88	0.8566	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			78.06430	81.557	15.90	0.1420	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			109.64970	113.867	16.20	0.1595	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,836.44970	1,794.467	16.20	0.8405	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			108.73110	112.909	16.22	0.1583	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,845.53110	1,803.509	16.22	0.8417	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			110.57910	114.834	16.19	0.1607	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,827.37910	1,785.434	16.19	0.8393	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			316.88810	329.246	14.65	0.3241	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,331.58810	1,291.146	14.65	0.6759	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			314.79770	327.165	14.66	0.3224	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,339.49770	1,299.065	14.66	0.6776	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			318.98920	331.337	14.64	0.3258	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,323.68920	1,283.237	14.64	0.6742	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,500,646.00	265	28,981
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.54850		9.51620			0.0000	0.00	0	1,150
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.68390		9.65080			0.0000	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	1,450
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			35.56470	37.893	16.64	0.1535	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			589.36470	559.393	16.64	0.8465	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			34.40380	36.624	16.66	0.1492	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			598.20380	568.124	16.66	0.8508	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			36.76090	39.202	16.62	0.1579	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			580.56090	550.702	16.62	0.8421	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			65.64230	67.492	16.98	0.1430	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,234.84230	1,203.592	16.98	0.8570	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			64.72260	66.539	17.00	0.1413	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,243.92260	1,212.639	17.00	0.8587	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			66.57550	68.460	16.96	0.1448	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,225.77550	1,194.560	16.96	0.8552	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,450
CHF / R	On	19/03/2018	Foreign Exchange Future			12.92520		12.79350			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.19110		13.05670			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.46140		13.32330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.56180		14.40610			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			11.84010	15.876	18.11	0.0537	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,368.34010	1,240.676	18.11	0.9463	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			11.65010	15.513	18.14	0.0525	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,378.15010	1,250.313	18.14	0.9475	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			12.03360	16.247	18.08	0.0548	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,358.53360	1,231.047	18.08	0.9452	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			95.27990	113.719	16.64	0.1725	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,568.57990	1,452.619	16.64	0.8275	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			94.15160	112.451	16.65	0.1709	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,577.45160	1,461.351	16.65	0.8291	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			93.03760	111.195	16.66	0.1693	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,586.33760	1,470.095	16.66	0.8307	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			172.40070	193.711	16.62	0.2109	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,889.10070	1,772.311	16.62	0.7891	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			171.21440	192.367	16.63	0.2096	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,897.91440	1,780.967	16.63	0.7904	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			173.59600	195.065	16.61	0.2122	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,880.29600	1,763.665	16.61	0.7878	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			847.72440	924.268	14.88	0.5091	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,161.62440	1,082.468	14.88	0.4909	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			844.46440	920.765	14.89	0.5076	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,168.36440	1,088.965	14.89	0.4924	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			841.21290	917.278	14.90	0.5061	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,175.11290	1,095.478	14.90	0.4939	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			1.89900		1.88760			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.91300		1.90180			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92720		1.91600			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97080		1.95880			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			188.56780	223.070	15.31	0.3733	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			612.56780	533.070	15.31	0.6267	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			162.87730	193.523	15.50	0.3344	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			686.87730	603.523	15.50	0.6656	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			217.75630	256.455	15.12	0.4148	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			541.75630	466.455	15.12	0.5852	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			278.87700	305.986	15.64	0.2916	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,460.87700	1,375.986	15.64	0.7084	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			259.60730	285.173	15.76	0.2751	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,541.60730	1,455.173	15.76	0.7249	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			299.56000	328.299	15.52	0.3089	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,381.56000	1,298.299	15.52	0.6911	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,432.21960	2,341.637	16.47	0.7663	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			278.35120	298.821	16.56	0.2241	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,518.35120	2,426.821	16.56	0.7759	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			265.20360	284.768	16.66	0.2149	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,605.20360	2,512.768	16.66	0.7851	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			292.21960	313.637	16.47	0.2337	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,262.52300	1,324.045	15.08	0.5240	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,474.52300	1,416.045	15.08	0.4760	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,224.18150	1,284.198	15.14	0.5127	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,536.18150	1,476.198	15.14	0.4873	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,302.01590	1,365.060	15.02	0.5355	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,414.01590	1,357.060	15.02	0.4645	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.01750		1.99190			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.05870		2.03240			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09980		2.07240			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.31410		2.28260			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			36.60830	44.063	19.09	0.0839	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,017.60830	1,769.063	19.09	0.9161	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			44.69890	56.570	18.65	0.1054	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,825.69890	1,581.570	18.65	0.8946	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			40.41040	49.909	18.87	0.0940	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,921.41040	1,674.909	18.87	0.9060	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,204.66390	1,983.878	17.45	0.7678	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			257.87120	304.568	17.21	0.2566	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,033.87120	1,817.568	17.21	0.7434	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			242.81530	287.207	17.33	0.2441	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,118.81530	1,900.207	17.33	0.7559	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			228.66390	270.878	17.45	0.2322	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			307.93600	351.091	17.80	0.2255	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,083.93600	2,853.091	17.80	0.7745	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			295.17040	336.247	17.87	0.2174	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,171.17040	2,938.247	17.87	0.7826	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			282.97690	322.055	17.94	0.2096	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,258.97690	3,024.055	17.94	0.7904	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,245.24110	2,437.617	15.04	0.6857	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,019.24110	896.617	15.04	0.3143	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,350.42740	2,550.093	14.89	0.7058	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			924.42740	809.093	14.89	0.2942	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,297.23850	2,493.248	14.97	0.6958	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			971.23850	852.248	14.97	0.3042	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			1.54100		1.53330			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.56420		1.55630			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58650		1.57820			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.71060		1.70040			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			7.25270	8.126	19.78	0.0238	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,074.25270	1,998.126	19.78	0.9762	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			6.23620	6.948	20.07	0.0204	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,173.23620	2,096.948	20.07	0.9796	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			8.46110	9.530	19.49	0.0277	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,975.46110	1,899.530	19.49	0.9723	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			113.69080	122.087	18.33	0.1478	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,150.69080	2,080.087	18.33	0.8522	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			105.24390	113.038	18.47	0.1380	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			2,242.24390	2,171.038	18.47	0.8620	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			122.86910	131.915	18.18	0.1583	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,059.86910	1,989.915	18.18	0.8417	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			166.02650	175.671	18.13	0.1604	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,784.02650	2,710.671	18.13	0.8396	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			156.97170	165.656	18.22	0.1524	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,874.97170	2,800.656	18.22	0.8476	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			149.79930	156.240	18.30	0.1448	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,967.79930	2,891.240	18.30	0.8552	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,052.91810	1,097.204	16.67	0.4793	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,648.91810	1,591.204	16.67	0.5207	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,021.55880	1,064.655	16.76	0.4682	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,717.55880	1,658.655	16.76	0.5318	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,085.36690	1,130.867	16.58	0.4907	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,581.36690	1,524.867	16.58	0.5093	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			0.11840		0.11780			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11780		0.11670			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11570			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11370		0.11270			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			1.53210		1.51340			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55750		1.53850			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58260		1.56320			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65870		1.63870			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			8.75830		8.67640			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.86660		8.78330			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.97590		8.89210			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65090		9.55140			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			10.77450	14.235	16.80	0.0726	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			784.37450	705.935	16.80	0.9274	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			10.33410	13.648	16.82	0.0700	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			793.93410	715.348	16.82	0.9300	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			11.23230	14.845	16.79	0.0753	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			774.83230	696.545	16.79	0.9247	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			59.76460	68.059	16.79	0.1560	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,116.46460	1,041.459	16.79	0.8440	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			58.77980	66.955	16.81	0.1538	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,125.47980	1,050.355	16.81	0.8462	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			60.76550	69.181	16.77	0.1582	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,107.46550	1,032.581	16.77	0.8418	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			130.76050	143.366	16.43	0.2308	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,168.66050	1,097.466	16.43	0.7692	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			129.31710	141.780	16.44	0.2286	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,177.21710	1,105.879	16.44	0.7714	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			132.22040	144.970	16.41	0.2329	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,160.12040	1,089.070	16.41	0.7671	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			519.74410	558.105	15.21	0.4725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			888.34410	827.205	15.21	0.5275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			516.52690	554.671	15.22	0.4703	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			895.12690	833.771	15.22	0.5297	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			522.97790	561.561	15.20	0.4747	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			881.57790	820.661	15.20	0.5253	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			1.25110		1.24200			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25940		1.25020			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26690		1.25750			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35560		1.34480			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			580.00000	489.000		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			680.00000	589.000		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			780.00000	689.000		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			698.00000	606.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			798.00000	706.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			598.00000	506.000		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			1,125.00000	1,031.000		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			1,225.00000	1,131.000		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			1,025.00000	931.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			248.00000	356.000		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			148.00000	256.000		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			348.00000	456.000		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			1.39100		1.38470			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39640		1.39020			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40170		1.39560			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			1.23860		1.22880			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24660		1.23700			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25550		1.24580			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		8.92390	0.11132	9.04720			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.75700	0.11132	8.87780			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.59400	0.11132	8.71250			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	0.11132	2,486.45470	1,744.499	16.33	0.5045	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.11132	1,314.45470	1,805.499	16.33	0.4955	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.11132	2,427.85250	1,684.217	16.22	0.4953	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.11132	1,355.85250	1,845.217	16.22	0.5047	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.11132	2,545.90430	1,798.771	16.38	0.5135	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.11132	1,273.90430	1,759.771	16.38	0.4865	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11132	3,437.89080	2,812.804	16.69	0.4580	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11132	3,559.89080	4,142.804	16.69	0.5420	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.11132	4,659.10870	3,914.305	17.03	0.5596	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11132	2,581.10870	3,044.305	17.03	0.4404	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11132	4,601.99970	3,862.528	17.03	0.5551	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11132	2,623.99970	3,092.528	17.03	0.4449	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11132	4,716.66700	3,966.545	17.03	0.5642	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11132	2,538.66700	2,996.545	17.03	0.4358	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.11132	5,207.56510	4,503.860	17.20	0.5243	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.11132	4,082.56510	4,563.860	17.20	0.4757	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		0.11132	5,156.54250	4,449.217	17.17	0.5207	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11132	4,131.54250	4,609.217	17.17	0.4793	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11132	5,105.86600	4,393.572	17.13	0.5171	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11132	4,180.86600	4,653.572	17.13	0.4829	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			22,237.77000		22,009.80000			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			9.10950		9.04470			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.24680		9.18020			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.38020		9.31220			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.13300		10.05590			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			6.45010	8.374	16.91	0.0443	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			921.75010	858.874	16.91	0.9557	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			6.26640	8.061	16.94	0.0428	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			931.56640	868.561	16.94	0.9572	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			6.63970	8.699	16.88	0.0458	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			911.93970	849.199	16.88	0.9542	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			70.90160	80.491	15.76	0.1812	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			990.70160	933.691	15.76	0.8188	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			69.58800	79.292	15.79	0.1788	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			999.38800	942.492	15.79	0.8212	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			71.98600	81.709	15.73	0.1836	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			981.78600	924.909	15.73	0.8164	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			180.55970	198.246	14.83	0.3071	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			868.35970	818.046	14.83	0.6929	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			178.62470	196.133	14.85	0.3044	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			876.42470	825.933	14.85	0.6956	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			182.51480	200.383	14.80	0.3099	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			860.31480	810.184	14.80	0.6901	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			676.03650	718.847	13.94	0.5670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			610.13650	575.847	13.94	0.4330	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			671.84670	714.444	13.95	0.5646	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			615.94670	581.444	13.95	0.4354	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			667.68240	710.064	13.96	0.5621	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			621.78240	587.063	13.96	0.4379	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			3.13320		3.12020			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.09030		3.07760			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.04790		3.03320			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.02090		3.01060			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,540
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.86240	1.100	17.96	0.0180	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			400.66240	387.901	17.96	0.9820	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.80400	1.016	18.12	0.0166	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			410.60400	397.816	18.12	0.9834	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.92630	1.193	17.79	0.0195	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			390.72630	377.993	17.79	0.9805	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			3.26950	4.027	15.74	0.0367	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			585.66950	573.727	15.74	0.9633	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			3.30450	3.816	15.80	0.0349	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			595.70450	583.516	15.80	0.9651	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			3.23540	4.251	15.69	0.0386	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			575.63540	563.951	15.69	0.9614	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			35.25820	36.589	14.36	0.2039	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			362.05820	348.689	14.36	0.7961	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			33.89100	35.152	14.40	0.1972	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			370.69100	357.252	14.40	0.8028	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			36.67990	38.083	14.31	0.2109	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			353.47990	340.183	14.31	0.7891	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			64.48650	65.716	15.89	0.2242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			583.88650	574.816	15.89	0.7758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			63.15130	64.349	15.92	0.2203	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			592.55130	583.449	15.92	0.7797	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			65.85290	67.115	15.85	0.2283	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			575.25290	566.215	15.85	0.7717	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,540
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22330		1.21840			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20620		1.20060			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18770		1.18180			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									1 737 524 602.03	144,951	1,696,465
Total Options									8 607 507.80	43,000	3,871,504
Grand Total:									1,746,132,109.83	187,951	5,567,969