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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/02/2018 Foreign Exchange Future			11.87280		11.98660			0.0000	2,374,560.00	200	0
\$ / R On 15/02/2018 Foreign Exchange Future			11.87460		11.98660			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.87460		11.98660			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.88410		11.99740			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.89430		12.00820			0.0000	0.00	0	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.89610		12.01000			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.89780		12.01180			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.91020		11.85460			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.92080		12.03520			0.0000	0.00	0	5,713
\$ / R On 19/03/2018 Foreign Exchange Future			11.92770		12.04210			0.0000	515,002,302.90	43,177	814,423
\$ / R On 22/03/2018 Foreign Exchange Future			11.93280		12.04730			0.0000	0.00	0	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.94480		12.05950			0.0000	0.00	0	1,199
\$ / R On 16/04/2018 Foreign Exchange Future			11.97560		12.09070			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.98890		12.10430			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.99060		12.10600			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.99890		12.11450			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.01390		12.12980			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.01730		12.13320			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.02230		12.13830			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.02400		12.14000			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.02890		12.14500			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			12.05010		12.16670			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.07960		12.19670			0.0000	19,291,121.20	1,597	232,817
\$ / R	On	29/06/2018	Foreign Exchange Future			12.09760		12.21500			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.10250		12.22000			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.10900		12.22670			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.13190		12.25010			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.13840		12.25670			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.14010		12.25840			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.14990		12.26840			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.16130		12.28010			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.17110		12.29010			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.19990		12.31940			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.22710		12.34710			0.0000	464,629.80	38	37,633
\$ / R	On	28/09/2018	Foreign Exchange Future			12.24460		12.36500			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.28760		12.40890			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.29400		12.41540			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.29720		12.41860			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.30520		12.42680			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.31790		12.43980			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.34430		12.46720			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.36130		12.48490			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.36590		12.48980			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.39210		12.51720			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.45990		12.58810			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.51430		12.64350			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.66140		12.79170			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.96570		13.09800			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.30400		13.44340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.39460		13.53640			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.48900		13.63350			0.0000	0.00	0	0
Total \$ / R Future												537,132,613.90	45,012	1,238,720
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			21.25050	37.200	18.80	1.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			97.85050	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			307.81920	192.800	18.80	1.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			1.21920	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			26.45870	57.200	18.80	1.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			83.05870	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			126.90550	227.200	18.80	1.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			13.50550	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			138.55150	12.800	18.80	1.0000	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			11.95150	0.000	18.80	0.0000	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,193.41320	2,305.408	88.15	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.01320	0.008	88.15	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,213.41610	2,325.420	66.03	0.9999	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.01610	0.020	66.03	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	22/02/2018	Foreign Exchange Option	12.00	Put			118.25250	194.373	18.17	0.6358	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			115.65250	78.473	18.17	0.3642	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			392.22210	298.932	15.79	0.7538	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			34.02210	54.632	15.79	0.2462	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			0.00000	167.274	16.56	0.5201	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			0.00000	141.574	16.56	0.4799	184,046.46	1,300	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			239.50370	169.645	16.37	0.5423	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			91.30370	135.345	16.37	0.4577	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			133.48020	191.000	16.74	0.5603	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			181.68020	125.300	16.74	0.4397	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,792.29750	1,905.900	24.89	0.9988	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.49750	0.201	24.89	0.0012	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			525.68170	625.150	19.07	0.9051	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			33.88170	19.450	19.07	0.0949	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			0.00000	164.655	16.39	0.5318	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			0.00000	140.355	16.39	0.4682	182,461.76	1,300	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,171.98070	2,285.754	26.27	0.9997	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.18070	0.054	26.27	0.0003	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,491.49780	1,604.680	23.63	0.9956	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			1.49780	0.780	23.63	0.0044	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			1.98240	1.088	23.22	0.0061	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,391.98240	1,504.989	23.22	0.9939	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,390.57030	1,503.565	23.05	0.9926	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			2.37030	1.365	23.05	0.0074	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			0.00000	276.798	16.60	0.6023	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			0.00000	136.999	16.60	0.3977	2,739,970.00	20,000	20,000
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,295.80010	2,409.915	23.53	0.9970	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			1.00010	0.715	23.53	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.01410	0.008	31.53	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,457.91410	5,572.308	31.53	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.01380	0.008	31.53	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,467.91380	5,582.308	31.53	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.01450	0.008	31.53	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			84.54300	63.264	18.16	0.1829	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			358.17130	285.385	15.15	0.6022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			116.07130	157.685	15.15	0.3978	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			135.59370	181.512	15.30	0.4344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			498.32300	409.293	14.54	0.7451	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			56.22300	81.593	14.54	0.2549	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			620.76280	521.729	14.08	0.8380	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			28.66280	44.029	14.08	0.1620	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			592.44300	685.564	18.16	0.8171	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			36.39100	54.814	14.24	0.1909	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			168.29510	129.800	16.72	0.3359	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			326.19510	402.100	16.72	0.6641	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			252.27460	197.310	15.83	0.4659	0.00	0	0

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\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			200.17460	259.610	15.83	0.5341	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			327.69370	259.212	15.30	0.5656	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			37.04860	26.238	19.44	0.0842	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.22070	0.138	31.53	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,348.12070	4,462.438	31.53	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			526.92010	617.288	17.87	0.7884	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			99.02010	74.988	17.87	0.2116	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			578.49100	482.514	14.24	0.8091	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			720.43790	817.817	18.64	0.8625	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,323.53330	1,432.535	20.46	0.9641	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			15.63330	10.235	20.46	0.0359	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			257.18280	201.210	15.79	0.4727	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			195.08280	253.510	15.79	0.5273	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			944.94860	1,048.539	19.44	0.9158	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			1.10200	1.003	23.44	0.0039	5,475.83	5,460	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,625.20860	1,737.055	21.12	0.9823	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			7.30860	4.755	21.12	0.0177	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			764.22330	863.069	18.80	0.8752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			56.32330	40.769	18.80	0.1248	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			62.53790	45.517	18.64	0.1375	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,488.22300	1,599.024	20.82	0.9756	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			192.64200	149.448	16.43	0.3761	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			280.54200	351.748	16.43	0.6239	1,920,545.17	5,460	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			152.68550	117.304	16.93	0.3092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			360.58550	439.604	16.93	0.6908	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,379.00200	2,493.303	23.44	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			5.29300	3.448	21.40	0.0131	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			16.81140	11.020	20.39	0.0384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,294.71140	1,403.320	20.39	0.9616	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			22.04830	14.797	20.14	0.0501	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,179.94830	1,287.097	20.14	0.9499	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			10.32300	6.724	20.82	0.0244	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			2.98350	1.959	21.89	0.0077	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			6.29840	4.099	21.25	0.0154	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,684.19840	1,796.399	21.25	0.9846	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			21.59930	14.439	20.16	0.0490	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,189.49930	1,296.739	20.16	0.9510	14,161,684.43	10,921	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,753.19300	1,865.748	21.40	0.9869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.02250	1.026	24.85	0.0038	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,664.51880	1,776.607	21.21	0.9838	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			6.61880	4.307	21.21	0.0162	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,498.92150	2,613.318	24.38	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.02150	1.018	24.38	0.0039	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,980.88350	2,094.259	21.89	0.9923	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,802.57370	1,915.348	21.51	0.9883	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			3.55280	2.326	21.74	0.0091	0.00	0	0

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\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,911.45280	2,024.625	21.74	0.9909	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,080.22460	2,193.835	22.11	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			2.32460	1.535	22.11	0.0061	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,558.92250	2,673.326	24.85	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			826.53920	927.238	19.02	0.8911	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			3.73460	2.443	21.70	0.0095	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,891.63460	2,004.743	21.70	0.9905	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,209.58120	2,323.420	22.39	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			1.68120	1.120	22.39	0.0045	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			4.67370	3.048	21.51	0.0117	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			2.63340	1.734	22.00	0.0069	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,528.92180	2,643.322	24.62	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.02180	1.022	24.62	0.0038	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			4.12620	2.695	21.62	0.0104	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,852.02620	1,964.995	21.62	0.9896	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			48.63920	34.938	19.02	0.1089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,748.93290	2,863.360	26.35	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.02560	1.040	25.48	0.0038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,638.92560	2,753.340	25.48	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			3.29660	2.161	21.81	0.0085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,941.19660	2,054.460	21.81	0.9915	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,030.53340	2,144.034	22.00	0.9931	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,120.00380	2,233.693	22.20	0.9944	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,648.98880	3,763.022	31.53	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.08880	0.722	31.53	0.0022	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			1.81160	1.204	22.32	0.0049	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,179.71160	2,293.504	22.32	0.9951	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.03290	1.060	26.35	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,448.92150	2,563.311	23.99	0.9961	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,478.92140	2,593.315	24.22	0.9961	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.02140	1.015	24.22	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,529.06640	3,643.247	31.53	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.16640	0.947	31.53	0.0029	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			2.10380	1.393	22.20	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			5.99330	3.902	21.29	0.0147	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,708.92980	2,823.352	26.03	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.02980	1.052	26.03	0.0037	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,398.94880	2,513.305	23.59	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			1.04880	1.005	23.59	0.0039	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.02150	1.011	23.99	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.04350	1.084	27.21	0.0037	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			2.76830	1.820	21.96	0.0072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,010.66830	2,124.120	21.96	0.9928	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			1.90420	1.264	22.28	0.0051	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,159.80420	2,273.564	22.28	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,703.89330	1,816.202	21.29	0.9853	0.00	0	20,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.04930	1.095	27.60	0.0037	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			37.83180	26.822	19.41	0.0859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			935.73180	1,039.122	19.41	0.9141	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.02150	1.012	24.07	0.0039	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,458.92150	2,573.312	24.07	0.9961	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,858.94350	2,973.384	27.21	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,199.06030	1,306.389	20.18	0.9520	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			81.27100	60.557	18.22	0.1762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			609.17100	702.857	18.22	0.8238	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			123.03770	93.800	17.40	0.2565	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			440.93770	526.100	17.40	0.7435	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,908.94930	3,023.395	27.60	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.05570	1.107	28.00	0.0037	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,408.92310	2,523.306	23.67	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			1.02310	1.006	23.67	0.0039	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,723.60280	1,836.013	21.34	0.9859	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			5.70280	3.713	21.34	0.0141	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			21.16030	14.090	20.18	0.0480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.09800	1.178	30.04	0.0037	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,961.03620	2,074.357	21.85	0.9919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			3.13620	2.057	21.85	0.0081	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			8.47700	5.516	20.99	0.0203	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,566.37700	1,677.816	20.99	0.9797	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,958.95570	3,073.407	28.00	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.37760	0.241	31.53	0.0008	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			113.70500	86.464	17.57	0.2393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			471.60500	558.764	17.57	0.7607	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,818.93930	2,933.375	26.90	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.03930	1.075	26.90	0.0037	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,218.99800	3,333.478	30.04	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,871.82550	1,984.866	21.66	0.9900	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			2.00150	1.327	22.24	0.0053	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,139.90150	2,253.627	22.24	0.9947	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,468.74250	1,579.365	20.78	0.9744	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			10.84250	7.065	20.78	0.0256	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,118.27760	4,232.541	31.53	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.54470	0.352	31.53	0.0011	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,459.04930	3,573.408	31.53	0.9967	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.14930	1.108	31.53	0.0033	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			13.84490	9.047	20.57	0.0321	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,371.74490	1,481.347	20.57	0.9679	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			3.92550	2.566	21.66	0.0100	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,056.74910	1,162.467	19.83	0.9337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			93.32020	70.553	17.99	0.2007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			551.22020	642.853	17.99	0.7993	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			247.44020	193.478	15.88	0.4591	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	12.00	Put			205.34020	265.778	15.88	0.5409	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,958.44470	4,072.652	31.53	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.04460	1.086	27.29	0.0037	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,068.97180	3,183.436	28.86	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.07180	1.136	28.86	0.0037	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			19.89800	13.090	20.24	0.0449	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,227.79800	1,335.390	20.24	0.9551	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			28.84910	20.167	19.83	0.0663	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			17.64340	11.576	20.35	0.0401	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			33.37590	23.509	19.60	0.0762	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			991.27590	1,095.809	19.60	0.9238	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,708.85400	3,822.929	31.53	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.95400	0.629	31.53	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,868.94460	2,983.386	27.29	0.9963	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,447.91450	5,562.308	31.53	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,419.04000	3,533.511	31.53	0.9964	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.14000	1.211	31.53	0.0036	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			14.53530	9.505	20.52	0.0335	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,352.43530	1,461.805	20.52	0.9665	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,275.54340	1,383.876	20.35	0.9599	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			212.96050	273.186	15.88	0.5349	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			260.26050	205.986	15.88	0.4651	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			992.09550	1,094.497	19.29	0.8935	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			51.59550	39.297	19.29	0.1065	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,542.54490	2,657.018	22.99	0.9939	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			2.04490	1.818	22.99	0.0061	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			377.77450	449.967	16.19	0.6025	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			258.47450	215.567	16.19	0.3975	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,201.73260	2,312.481	20.70	0.9717	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			16.03260	11.381	20.70	0.0283	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,900.08510	3,014.110	22.19	0.9880	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			6.08510	4.710	22.19	0.0120	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,705.88700	3,820.934	23.45	0.9959	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.88700	1.534	23.45	0.0041	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,120.59360	3,235.112	22.17	0.9899	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			5.09360	4.012	22.17	0.0101	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			560.94610	483.866	14.56	0.6610	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			146.44610	184.965	14.56	0.3390	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,724.20970	1,831.365	19.90	0.9339	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			38.70970	30.266	19.90	0.0661	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,548.14560	3,663.262	22.72	0.9944	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			2.64560	2.162	22.72	0.0056	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			328.80250	393.255	15.62	0.5331	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			343.30250	292.155	15.62	0.4669	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			45.46210	36.423	19.92	0.0738	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,775.66210	1,882.523	19.92	0.9262	0.00	0	1,880

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,503.58740	3,618.737	21.72	0.9933	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		3.38740	2.637	21.72	0.0067	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		783.90390	873.240	17.42	0.7455	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		173.70390	147.140	17.42	0.2545	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,292.24660	2,402.906	20.97	0.9579	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		25.44660	20.206	20.97	0.0421	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,624.76570	3,739.961	21.26	0.9942	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		3.06570	2.261	21.26	0.0058	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,386.20320	2,496.421	20.91	0.9611	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		24.50320	18.721	20.91	0.0389	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		182.34830	154.887	17.34	0.2599	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		794.04830	882.587	17.34	0.7401	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,191.51970	2,301.406	20.69	0.9490	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		31.51970	25.406	20.69	0.0510	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		297.45270	353.633	15.21	0.4722	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		442.45270	382.533	15.21	0.5278	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,271.42490	3,386.111	20.34	0.9861	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		8.12490	6.211	20.34	0.0139	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,707.56050	1,812.664	19.49	0.8923	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		74.26050	62.764	19.49	0.1077	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,726.69590	3,842.605	20.24	0.9934	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		3.39590	2.705	20.24	0.0066	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		111.61110	96.627	18.91	0.1476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,554.91110	1,657.027	18.91	0.8524	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		193.49660	170.010	17.70	0.2427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,046.79660	1,140.410	17.70	0.7573	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,188.95740	4,303.780	20.87	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		5.65740	3.380	20.87	0.0073	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,232.15330	1,127.206	13.17	0.8959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		35.45330	47.606	13.17	0.1041	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		202.71790	178.146	17.58	0.2529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,006.01790	1,098.546	17.58	0.7471	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		2,940.03930	3,050.453	20.67	0.9639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		26.73930	20.053	20.67	0.0361	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		210.43930	184.964	17.48	0.2612	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		973.73930	1,065.364	17.48	0.7388	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		2,969.16330	3,079.699	20.69	0.9651	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		25.86330	19.299	20.69	0.0349	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		324.59710	286.568	16.35	0.3778	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		627.89710	706.968	16.35	0.6222	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,320.63750	3,432.521	20.81	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		17.33750	12.121	20.81	0.0230	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		105.40710	91.216	19.03	0.1402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,608.70710	1,711.616	19.03	0.8598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		523.09950	463.199	15.09	0.5474	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		326.39950	383.599	15.09	0.4526	0.00	0	22,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,650.58490	2,759.697	20.57	0.9495	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			37.28490	29.297	20.57	0.0505	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			826.03920	740.737	13.99	0.7402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			129.33920	161.137	13.99	0.2598	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			256.37540	225.753	16.97	0.3098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			809.67540	896.154	16.97	0.6902	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,327.93770	4,443.126	20.87	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			4.63770	2.726	20.87	0.0060	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,554.93830	2,663.582	20.53	0.9437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			41.63830	33.182	20.53	0.0563	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			153.84940	134.573	18.27	0.1976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,257.14940	1,354.973	18.27	0.8024	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,350.06930	3,462.055	20.82	0.9778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			16.76930	11.655	20.82	0.0222	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			173.19970	152.119	17.99	0.2201	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,146.49970	1,242.519	17.99	0.7799	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			356.92880	315.336	16.09	0.4082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			560.22880	635.736	16.09	0.5918	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			130.15230	112.823	18.61	0.1693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,413.45230	1,513.223	18.61	0.8307	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,298.14040	4,413.255	20.87	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			4.84040	2.855	20.87	0.0062	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			165.44970	145.296	18.11	0.2113	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,188.74970	1,285.696	18.11	0.7887	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,252.03980	3,363.678	20.79	0.9750	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			18.73980	13.278	20.79	0.0250	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			132.69280	115.044	18.58	0.1723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,395.99280	1,495.444	18.58	0.8277	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,970.99660	4,085.115	20.87	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			7.69660	4.715	20.87	0.0098	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			72.52130	62.620	19.78	0.0996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,975.82130	2,083.020	19.78	0.9004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,184.60670	5,301.093	20.87	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			1.30670	0.693	20.87	0.0017	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			79.52430	68.698	19.59	0.1084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,882.82430	1,989.098	19.59	0.8916	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,084.82000	5,201.216	20.87	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			1.52000	0.816	20.87	0.0020	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			93.20600	80.592	19.27	0.1254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,726.50600	1,830.992	19.27	0.8746	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,218.72260	4,333.628	20.87	0.9930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			5.42260	3.228	20.87	0.0070	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,014.98860	5,131.314	20.87	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			1.68860	0.914	20.87	0.0022	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			92.33430	79.832	19.29	0.1243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,735.63430	1,840.232	19.29	0.8757	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	17.00	Put		4,805.60860	4,921.682	20.87	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		2.30860	1.282	20.87	0.0030	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		87.28140	75.438	19.40	0.1181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,790.58140	1,895.838	19.40	0.8819	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		411.58870	364.159	15.71	0.4573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		464.88870	534.559	15.71	0.5427	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		100.52070	86.959	19.12	0.1343	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,653.82070	1,757.359	19.12	0.8657	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,725.89760	4,841.857	20.87	0.9966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		2.59760	1.457	20.87	0.0034	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		63.27080	54.602	20.06	0.0878	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		2,116.57080	2,225.002	20.06	0.9122	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		407.69910	360.678	15.73	0.4539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		470.99910	541.078	15.73	0.5461	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		95.87900	82.918	19.22	0.1286	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,699.17900	1,803.318	19.22	0.8714	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,457.14870	4,572.628	20.87	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		3.84870	2.228	20.87	0.0050	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		94.97990	82.134	19.23	0.1275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,708.27990	1,812.534	19.23	0.8725	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,605.86820	3,718.539	20.87	0.9839	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		12.56820	8.139	20.87	0.0161	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		2,382.65360	2,491.821	20.47	0.9317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		49.35360	41.421	20.47	0.0683	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		127.66530	110.649	18.65	0.1664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		1,430.96530	1,531.049	18.65	0.8336	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		392.50560	347.087	15.84	0.4405	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		495.80560	567.487	15.84	0.5595	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		3,124.95180	3,236.113	20.74	0.9709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		21.65180	15.713	20.74	0.0291	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		466.31250	412.546	15.38	0.5030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		389.61250	452.946	15.38	0.4970	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		168.50260	147.984	18.06	0.2148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		1,171.80260	1,268.384	18.06	0.7852	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		3,046.96440	3,157.818	20.71	0.9681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		23.66440	17.418	20.71	0.0319	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		22.88860	16.760	20.72	0.0308	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		3,076.18860	3,187.160	20.72	0.9692	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		8,353.30720	8,470.403	20.87	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.00720	0.003	20.87	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		2,833.51050	2,943.464	20.64	0.9591	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		30.21050	23.064	20.64	0.0409	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put		400.70000	465.111	15.43	0.5042	0.00	0	164,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		457.40000	404.711	15.43	0.4958	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call		453.00010	400.848	15.45	0.4922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put		406.30010	471.248	15.45	0.5078	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,059.74620	961.358	13.48	0.8417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			63.04620	81.758	13.48	0.1583	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			458.81160	528.073	15.68	0.5393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			415.51160	367.673	15.68	0.4607	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.81300	0.415	20.87	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,494.11300	5,610.815	20.87	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			660.48360	588.654	14.54	0.6439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			213.78360	259.054	14.54	0.3561	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,300.36600	1,398.519	18.37	0.8107	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			147.06600	128.119	18.37	0.1893	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.80060	0.408	20.87	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,504.10060	5,620.808	20.87	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.78830	0.401	20.87	0.0010	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,514.08830	5,630.801	20.87	0.9990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,428.60650	3,539.665	21.51	0.9705	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			23.60650	17.265	21.51	0.0295	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,695.27850	1,798.888	19.11	0.8587	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			110.27850	96.488	19.11	0.1413	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,899.61130	4,012.120	21.64	0.9824	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			14.61130	9.720	21.64	0.0176	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,856.86110	1,962.345	19.37	0.8752	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			96.86110	84.845	19.37	0.1248	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			534.52060	477.581	15.22	0.5325	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			377.82060	438.581	15.22	0.4675	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,629.71990	1,732.277	18.89	0.8431	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			126.41990	111.277	18.89	0.1569	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,514.97980	1,615.810	18.66	0.8263	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			141.67980	124.810	18.66	0.1737	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,687.28900	1,789.800	18.86	0.8373	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			137.38900	121.700	18.86	0.1627	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			85.04660	75.409	19.89	0.1043	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,278.34660	2,387.009	19.89	0.8957	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,715.05420	3,826.899	22.18	0.9626	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			31.75420	25.299	22.18	0.0374	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,037.35530	2,143.904	19.45	0.8745	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			104.05530	92.304	19.45	0.1255	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,499.42070	3,612.464	22.05	0.9553	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			36.12070	30.864	22.05	0.0447	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,129.01440	2,236.348	19.62	0.8822	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			97.41440	86.448	19.62	0.1178	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,590.22440	3,703.355	22.24	0.9535	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			38.62440	33.255	22.24	0.0465	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,683.02350	1,785.161	18.73	0.8269	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			151.42350	135.061	18.73	0.1731	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,076.48450	4,189.971	22.24	0.9704	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			24.88450	19.871	22.24	0.0296	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	07/08/2018	Foreign Exchange Option	16.18	Call			32.16210	26.500	22.26	0.0374	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			539.84590	611.206	15.67	0.5262	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			499.94590	452.506	15.67	0.4738	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			153.47750	137.275	18.75	0.1723	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,733.37750	1,835.975	18.75	0.8277	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,932.06210	4,045.200	22.26	0.9626	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,422.00210	2,531.850	19.92	0.8926	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			92.10210	82.950	19.92	0.1074	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,783.00430	3,894.087	22.19	0.9448	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			52.40430	43.987	22.19	0.0552	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,674.39500	1,774.985	18.46	0.7991	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			193.79500	174.885	18.46	0.2009	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,283.75200	4,397.554	22.19	0.9634	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			33.15200	27.454	22.19	0.0366	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,852.10820	3,962.912	22.05	0.9402	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			59.20820	50.012	22.05	0.0598	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			407.61710	372.719	16.59	0.3720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			910.51710	995.619	16.59	0.6280	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,423.72780	1,320.227	13.36	0.8606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			76.62780	93.127	13.36	0.1394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			378.23490	346.066	16.81	0.3495	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			991.13490	1,078.966	16.81	0.6505	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,887.78260	3,000.276	20.59	0.8985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			94.88260	87.376	20.59	0.1015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			518.87220	474.467	15.89	0.4522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			671.77220	747.367	15.89	0.5478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			480.78090	439.549	16.11	0.4256	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			743.68090	822.449	16.11	0.5744	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,688.67070	3,800.586	22.05	0.9324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			65.77070	57.686	22.05	0.0676	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,756.87810	3,867.303	22.05	0.9357	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			63.97810	54.403	22.05	0.0643	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			467.66620	427.545	16.19	0.4162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			770.56620	850.445	16.19	0.5838	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,543.51430	1,640.756	18.08	0.7654	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			240.61430	217.856	18.08	0.2346	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			227.71180	206.147	18.20	0.2237	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,610.61180	1,709.047	18.20	0.7763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,701.11340	4,816.224	22.05	0.9693	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			28.21340	23.324	22.05	0.0307	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			290.29410	266.076	17.63	0.2785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,303.19410	1,398.976	17.63	0.7215	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,795.08830	3,905.506	22.05	0.9375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			62.18830	52.606	22.05	0.0625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			871.89620	801.336	14.42	0.6609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			274.79620	324.236	14.42	0.3391	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	13.25	Call			311.86460	285.679	17.40	0.2964	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,214.76460	1,308.579	17.40	0.7036	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,995.22420	4,106.937	22.05	0.9464	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			52.32420	44.037	22.05	0.0536	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			109.17870	100.433	20.02	0.1166	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,622.07870	2,733.333	20.02	0.8834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			108.61620	99.920	20.04	0.1160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,631.51620	2,742.820	20.04	0.8840	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			109.74530	100.949	20.00	0.1171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,612.64530	2,723.849	20.00	0.8829	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,946.37740	4,058.235	22.06	0.9386	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			61.37740	52.835	22.06	0.0614	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,667.88010	1,767.255	18.27	0.7764	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			232.88010	211.855	18.27	0.2236	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,474.36080	4,588.931	22.06	0.9586	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			39.36080	33.531	22.06	0.0414	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,259.56090	2,365.336	19.04	0.8316	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			178.46090	162.936	19.04	0.1684	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,779.42070	2,890.159	19.94	0.8706	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			134.82070	124.159	19.94	0.1294	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,121.55120	4,234.155	21.76	0.9335	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			70.15120	61.355	21.76	0.0665	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,660.17160	1,758.133	18.04	0.7526	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			278.77160	255.333	18.04	0.2474	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,647.96680	4,763.196	21.76	0.9536	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			46.56680	40.396	21.76	0.0464	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			275.31200	252.282	18.08	0.2429	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,708.51200	1,807.082	18.08	0.7571	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,440.18800	4,554.475	21.71	0.9449	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			56.98800	49.674	21.71	0.0551	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			364.53150	418.883	14.62	0.3701	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			891.33150	824.083	14.62	0.6299	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,583.11090	2,692.351	19.45	0.8493	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			162.91090	150.251	19.45	0.1507	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,310.62770	4,423.005	21.54	0.9307	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			77.82770	67.305	21.54	0.0693	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,654.04180	1,751.245	17.87	0.7329	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			321.24180	295.545	17.87	0.2671	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,893.77230	5,009.310	21.54	0.9524	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			50.97230	43.610	21.54	0.0476	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,529.91580	1,625.763	17.60	0.7060	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			364.81580	337.063	17.60	0.2940	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,341.95410	3,456.355	20.76	0.8795	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			136.85410	127.655	20.76	0.1205	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,128.32160	1,047.726	14.18	0.7029	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			278.52160	321.826	14.18	0.2971	0.00	0	2,764

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	15.95	Put			3,588.07430	3,703.472	21.24	0.8885	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			127.87430	119.372	21.24	0.1115	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			175.73100	163.784	19.62	0.1537	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,765.93100	2,877.883	19.62	0.8463	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			702.79690	775.693	15.65	0.5017	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			692.59690	641.593	15.65	0.4983	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			176.44010	164.438	19.60	0.1543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,756.64010	2,868.538	19.60	0.8457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,651.53550	1,747.924	17.79	0.7244	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			341.33550	313.824	17.79	0.2756	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			534.68160	494.763	16.42	0.4056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,004.88160	1,088.864	16.42	0.5944	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,810.54770	4,925.748	21.42	0.9457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			60.34770	51.648	21.42	0.0543	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,591.96270	2,701.090	19.27	0.8341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			191.76270	176.990	19.27	0.1659	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			175.02620	163.130	19.64	0.1531	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,775.22620	2,887.230	19.64	0.8469	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,496.38800	4,609.513	21.23	0.9292	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			83.58800	71.613	21.23	0.0708	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,647.34050	1,744.260	17.70	0.7145	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			364.54050	336.360	17.70	0.2855	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,117.43690	5,234.125	21.23	0.9515	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			54.63690	46.225	21.23	0.0485	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,745.10340	2,856.370	19.16	0.8182	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			233.20340	216.270	19.16	0.1818	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			254.22680	238.626	19.53	0.1872	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,920.72680	3,034.326	19.53	0.8128	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			430.48170	399.701	17.82	0.2981	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,836.98170	1,935.401	17.82	0.7019	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,220.84650	1,141.710	14.44	0.6792	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			377.34650	427.410	14.44	0.3208	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			253.40770	237.857	19.55	0.1866	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,929.90770	3,043.557	19.55	0.8134	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			252.59310	237.096	19.56	0.1860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,939.09310	3,052.796	19.56	0.8140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			504.43170	474.296	18.22	0.3093	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,082.73170	2,182.896	18.22	0.6907	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			502.55620	472.527	18.23	0.3083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,090.85620	2,191.127	18.23	0.6917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			506.31600	476.073	18.21	0.3103	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,074.61600	2,174.673	18.21	0.6897	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,029.56030	7,171.506	21.44	0.9116	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			127.56030	137.206	21.44	0.0884	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			598.25120	503.770	19.73	0.2708	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,310.25120	3,348.070	19.73	0.7292	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			596.17300	502.827	19.75	0.2703	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,318.17300	3,357.127	19.75	0.7297	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			600.33600	504.722	19.71	0.2714	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,302.33600	3,339.022	19.71	0.7286	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			888.91580	852.640	18.76	0.3761	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,615.51580	2,718.640	18.76	0.6239	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			886.82570	850.654	18.77	0.3754	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,623.42570	2,726.654	18.77	0.6246	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			891.01300	854.633	18.75	0.3769	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,607.61300	2,710.633	18.75	0.6231	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,756.80330	2,860.867	18.94	0.6238	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			923.20330	885.466	18.94	0.3762	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,005.72630	964.512	18.90	0.3923	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,722.22630	2,825.512	18.90	0.6077	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,003.55540	962.438	18.91	0.3916	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,730.05540	2,833.438	18.91	0.6084	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,007.90380	966.584	18.90	0.3930	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,714.40380	2,817.584	18.90	0.6070	0.00	0	0
Total \$ / R Option												19,194,183.66	44,441	3,256,238
Total \$ / R												556,326,797.56	89,453	4,494,958
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.92770		12.04210			0.0000	59,638.50	5	360
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.07960		12.19670			0.0000	60,398.00	5	64
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.22710		12.34710			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.36590		12.48980			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.66140		12.79170			0.0000	0.00	0	0
Total \$ / R MAXI Future												120,036.50	10	472
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			629.84110	409.930	21.25	0.0154	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			168,419.84110	179,639.930	21.25	0.9846	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			614.40080	399.915	21.27	0.0151	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			169,404.40080	180,629.915	21.27	0.9849	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			645.66360	420.197	21.23	0.0158	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			167,435.66360	178,650.197	21.23	0.9842	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			8,487.09030	7,334.202	19.46	0.1151	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			181,817.09030	192,374.201	19.46	0.8849	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			8,408.27490	7,265.854	19.48	0.1141	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			182,738.27490	193,305.854	19.48	0.8859	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			8,566.56720	7,403.400	19.44	0.1161	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			180,896.56720	191,443.400	19.44	0.8839	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			18,819.68410	17,038.246	18.63	0.1893	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			185,109.68410	195,328.246	18.63	0.8107	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			18,693.12490	16,923.767	18.64	0.1881	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			185,983.12490	196,213.767	18.64	0.8119	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			18,946.92900	17,153.343	18.61	0.1904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			184,236.92900	194,443.343	18.61	0.8096	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			288,709.92010	299,971.603	19.86	0.8539	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			16,821.25250	15,683.657	19.83	0.1472	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			286,841.25250	298,093.657	19.83	0.8528	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			16,755.38560	15,622.574	19.84	0.1466	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			287,775.38560	299,032.574	19.84	0.8534	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			16,689.92010	15,561.603	19.86	0.1461	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			50,443.16590	47,438.835	18.22	0.3094	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			208,273.16590	218,298.835	18.22	0.6906	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			50,255.61730	47,261.931	18.23	0.3084	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			209,085.61730	219,121.931	18.23	0.6916	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			50,631.60080	47,616.577	18.21	0.3104	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			207,461.60080	217,476.577	18.21	0.6896	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												120,036.50	10	472
£ / R	On	01/03/2018	Foreign Exchange Future			16.46890		16.69370			0.0000	0.00	0	17
£ / R	On	15/03/2018	Foreign Exchange Future			16.51160		16.73730			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.52420		16.75010			0.0000	35,840,989.80	2,169	198,536
£ / R	On	30/04/2018	Foreign Exchange Future			16.65540		16.88350			0.0000	0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.79960		17.03100			0.0000	167,996.00	10	10,315
£ / R	On	17/09/2018	Foreign Exchange Future			17.07220		17.30720			0.0000	0.00	0	13,656
£ / R	On	14/12/2018	Foreign Exchange Future			17.33370		17.57180			0.0000	0.00	0	895
£ / R	On	18/03/2019	Foreign Exchange Future			17.61950		17.86520			0.0000	0.00	0	948
£ / R	On	14/06/2019	Foreign Exchange Future			17.89550		18.14130			0.0000	0.00	0	0
Total £ / R Future												36,008,985.80	2,179	224,414
£ / R	On	01/03/2018	Foreign Exchange Option		19.23	Put		2,538.52220	2,762.484	29.05	0.9954	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option		19.23	Call		2.22220	1.384	29.05	0.0046	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option		19.05	Put		2,320.22070	2,543.095	22.50	0.9869	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option		19.05	Call		7.52070	4.695	22.50	0.0131	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.22	Call		180.88720	120.038	18.18	0.2336	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.22	Put		650.78720	815.838	18.18	0.7664	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.23	Call		178.30360	118.184	18.20	0.2306	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.23	Put		658.20360	823.984	18.20	0.7694	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.21	Call		183.50410	121.920	18.16	0.2366	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.21	Put		643.40410	807.720	18.16	0.7634	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.00	Call		246.68130	168.183	17.75	0.3067	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		17.00	Put		496.58130	643.983	17.75	0.6933	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option		20.14	Put		3,392.89370	3,618.464	26.08	0.9935	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		20.14	Call		2.99370	2.664	26.08	0.0065	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option		19.00	Put		2,261.25430	2,482.874	21.87	0.9817	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option		19.00	Call		11.35430	7.074	21.87	0.0183	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option		17.23	Put		724.94690	867.877	17.37	0.6523	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option		17.23	Call		378.44690	293.277	17.37	0.3477	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	17.91	Put			1,239.81090	1,404.299	17.76	0.7144	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			365.89970	298.169	17.74	0.2890	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,224.89970	1,388.569	17.74	0.7110	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			949.23400	1,095.249	17.29	0.6387	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,428.91680	3,647.437	20.38	0.9424	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			59.91680	47.036	20.38	0.0576	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			363.33240	296.028	17.75	0.2873	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,232.33240	1,396.428	17.75	0.7127	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			360.81090	293.899	17.76	0.2856	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			480.23400	394.849	17.29	0.3613	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			542.28490	468.769	17.52	0.3325	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,495.08490	1,656.569	17.52	0.6675	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			547.73670	473.569	17.50	0.3352	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,480.53670	1,641.369	17.50	0.6648	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			545.00400	471.165	17.51	0.3338	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,487.80400	1,648.965	17.51	0.6662	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			839.83420	743.993	16.97	0.4170	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,388.03420	1,530.293	16.97	0.5830	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			836.35680	740.834	16.98	0.4157	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,394.55680	1,537.134	16.98	0.5843	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			843.32500	747.171	16.97	0.4184	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,381.52500	1,523.471	16.97	0.5816	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,042.06160	937.235	16.73	0.4483	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,476.86160	1,617.735	16.73	0.5517	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,038.39050	933.851	16.73	0.4471	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,483.19050	1,624.351	16.73	0.5529	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,045.73730	940.623	16.72	0.4495	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,470.53730	1,611.123	16.72	0.5505	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,149.76220	1,044.984	16.52	0.4527	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,648.46220	1,789.485	16.52	0.5473	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,157.01890	1,051.727	16.51	0.4549	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,635.71890	1,776.227	16.51	0.5451	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,153.38510	1,048.350	16.51	0.4538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,642.08510	1,782.850	16.51	0.5462	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												36,008,985.80	2,179	227,914
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11127		0.11206			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11338		0.11419			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11553		0.11636			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12527		0.12616			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,261
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			45.31740	34.247	19.93	0.1092	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			839.41740	907.547	19.93	0.8908	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			4.91040	3.670	23.13	0.0138	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,799.01040	1,876.970	23.13	0.9862	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			328.11640	280.177	15.89	0.6040	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			122.21640	153.477	15.89	0.3960	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			116.95470	106.009	21.50	0.1517	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,697.55470	1,768.409	21.50	0.8483	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			60.82890	51.199	24.06	0.0758	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,641.42890	2,713.600	24.06	0.9242	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			276.54060	254.543	19.18	0.3256	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			857.14060	916.943	19.18	0.6744	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			281.35980	261.132	20.81	0.2549	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,645.35980	1,708.132	20.81	0.7451	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			190.92410	174.862	23.81	0.1685	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,554.92410	2,621.862	23.81	0.8315	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			505.94820	474.821	18.74	0.4238	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			869.94820	921.821	18.74	0.5762	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			995.82380	954.351	20.08	0.4823	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,380.32380	1,427.451	20.08	0.5177	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			727.63040	693.966	21.39	0.3716	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,112.13040	2,167.066	21.39	0.6284	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,381.93980	1,333.257	18.64	0.6207	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			766.43980	806.357	18.64	0.3793	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,261
€ / R	On	15/02/2018	Foreign Exchange Future			14.63560		14.81670			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.66990		14.85440			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.71650		14.90170			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.72930		14.91480			0.0000	1,738,057.40	118	111,360
€ / R	On	29/03/2018	Foreign Exchange Future			14.76160		14.94760			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.80370		14.99010			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.86340		15.05060			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.01520		15.20500			0.0000	3,108,146.40	207	15,598
€ / R	On	17/09/2018	Foreign Exchange Future			15.30790		15.50140			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.59370		15.79150			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.89430		16.09660			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.17980		16.38450			0.0000	0.00	0	0
Total € / R Future												4,846,203.80	325	177,003
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,253.35720	1,434.400	25.95	1.0000	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			0.05720	0.000	25.95	0.0000	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,558.84170	1,741.894	23.58	0.9919	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			3.24170	1.794	23.58	0.0081	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,112.66790	2,296.673	21.95	0.9896	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			4.36790	3.173	21.95	0.0104	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			16.86850	22.657	12.59	0.0869	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			931.66850	751.957	12.59	0.9131	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,090.53070	2,274.706	21.02	0.9874	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			5.33070	4.006	21.02	0.0126	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			214.94590	151.823	15.89	0.3347	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			350.14590	472.523	15.89	0.6653	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			197.66160	138.938	16.04	0.3117	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			382.86160	509.638	16.04	0.6883	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,916.91920	1,732.706	18.58	0.9882	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			2.11920	3.406	18.58	0.0118	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			298.26360	215.039	15.28	0.4386	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			233.46360	335.739	15.28	0.5614	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,596.39140	1,778.667	19.05	0.9746	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			11.19140	7.967	19.05	0.0254	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			13.50820	9.420	18.62	0.0301	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,488.70820	1,670.120	18.62	0.9699	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			293.49180	211.392	15.31	0.4330	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			238.69180	342.092	15.31	0.5670	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			288.78340	207.801	15.34	0.4274	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			243.98340	348.501	15.34	0.5726	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,271.48400	2,454.998	20.89	0.9823	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			9.08400	6.598	20.89	0.0177	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			389.31240	301.912	14.80	0.4716	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			289.21240	388.212	14.80	0.5284	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			509.44550	631.162	15.29	0.6279	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			320.04550	254.562	15.29	0.3721	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			690.96270	816.832	15.23	0.6231	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			392.69940	329.259	15.25	0.3744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			697.69940	824.059	15.25	0.6256	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			684.25300	809.630	15.21	0.6205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,259.44880	1,104.522	12.63	0.8360	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			64.44880	99.322	12.63	0.1640	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,218.86500	2,031.357	13.77	0.9668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			13.86500	16.157	13.77	0.0332	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			395.96270	332.032	15.23	0.3769	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			113.97190	161.876	13.04	0.2338	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			261.96180	217.973	16.17	0.2654	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,056.96180	1,202.773	16.17	0.7346	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,427.77240	6,617.362	23.18	0.9958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			2.77240	2.562	23.18	0.0042	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			399.25300	334.830	15.21	0.3795	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			57.99010	90.804	12.56	0.1534	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			181.97160	151.125	16.96	0.1928	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,416.97160	1,575.925	16.96	0.8072	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,434.84460	3,622.545	20.37	0.9598	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			29.84460	27.744	20.37	0.0402	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,068.97190	927.076	13.04	0.7662	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			30.45130	52.839	12.19	0.1013	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			486.75360	409.590	14.74	0.4453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			531.75360	644.390	14.74	0.5547	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,353.93790	5,542.918	23.18	0.9879	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			8.93790	8.118	23.18	0.0121	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,292.99010	1,136.004	12.56	0.8466	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,485.45130	1,318.039	12.19	0.8987	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			260.98270	228.427	16.99	0.2139	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,879.58270	2,040.527	16.99	0.7861	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			264.13290	231.189	16.96	0.2161	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,862.73290	2,023.289	16.96	0.7839	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			501.89300	442.063	15.39	0.3762	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,000.49300	1,134.163	15.39	0.6238	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,142.69510	6,331.093	19.32	0.9880	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			14.09510	8.993	19.32	0.0120	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			549.22850	483.904	15.16	0.4048	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			897.82850	1,026.004	15.16	0.5952	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,122.93630	4,302.033	19.13	0.9448	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			64.33630	49.933	19.13	0.0552	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,408.49980	1,261.378	12.98	0.7789	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			157.09980	203.478	12.98	0.2211	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			262.55270	229.803	16.97	0.2150	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,871.15270	2,031.903	16.97	0.7850	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			309.81280	277.632	17.25	0.2142	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,398.31280	2,563.932	17.25	0.7858	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			308.44100	276.403	17.26	0.2134	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,406.94100	2,572.703	17.26	0.7866	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			307.08080	275.176	17.27	0.2125	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,415.58080	2,581.476	17.27	0.7875	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			956.49500	874.681	14.91	0.4917	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			999.89500	1,120.381	14.91	0.5083	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			952.62660	871.123	14.92	0.4901	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,006.02660	1,126.823	14.92	0.5099	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			960.37980	878.262	14.90	0.4932	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			993.77980	1,113.962	14.90	0.5068	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,436.47450	1,569.300	15.72	0.5557	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			947.76210	876.124	15.73	0.4431	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,443.26210	1,576.324	15.73	0.5569	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			954.19190	882.087	15.71	0.4455	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,429.69190	1,562.287	15.71	0.5545	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			950.97450	879.100	15.72	0.4443	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												4,846,203.80	325	791,069

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	28/02/2018	Foreign Exchange Future			9.28740		9.41040			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.30750		9.43100			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.31290		9.43640			0.0000	7,087,116.90	761	12,176
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.43290		9.55850			0.0000	216,956.70	23	5,799
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.55400		9.68170			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.66930		9.79940			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.91580		10.04810			0.0000	0.00	0	0
Total AU\$ / R Future												7,304,073.60	784	29,237
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,140.19850	1,262.926	23.13	0.9974	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.59850	0.326	23.13	0.0026	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			343.70800	444.501	15.02	0.8422	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			54.70800	32.001	15.02	0.1578	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			24.89700	13.984	15.76	0.0725	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			578.49700	691.084	15.76	0.9275	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			24.01160	13.467	15.80	0.0701	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			587.61160	700.567	15.80	0.9299	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			23.15570	12.968	15.83	0.0678	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			596.75570	710.069	15.83	0.9322	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,018.62690	1,127.605	15.48	0.8756	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			69.31500	52.373	15.45	0.1283	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,000.81500	1,109.473	15.45	0.8717	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			68.26540	51.431	15.46	0.1263	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,009.76540	1,118.531	15.46	0.8737	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			67.12690	50.505	15.48	0.1244	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,519.85700	1,633.521	16.11	0.8781	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			80.67680	66.785	16.13	0.1207	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,528.97680	1,642.785	16.13	0.8793	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			82.44760	68.266	16.10	0.1231	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,510.74760	1,624.266	16.10	0.8769	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			81.55700	67.521	16.11	0.1219	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			113.86710	97.083	16.36	0.1408	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,794.46710	1,907.783	16.36	0.8592	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			112.90880	96.257	16.38	0.1397	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,803.50880	1,916.957	16.38	0.8603	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			114.83430	97.916	16.35	0.1418	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,785.43430	1,898.616	16.35	0.8582	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			329.24550	294.493	14.82	0.2991	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,291.14550	1,388.693	14.82	0.7009	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			327.16510	292.527	14.84	0.2974	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,299.06510	1,396.726	14.84	0.7026	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			331.33660	296.478	14.81	0.3007	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,283.23660	1,380.678	14.81	0.6993	0.00	0	0
Total AU\$ / 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 AU\$ / R												7,304,073.60	784	29,237
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.44840		9.54850			0.0000	0.00	0	1,150
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.58200		9.68390			0.0000	0.00	0	300
Total CAD/ R Future												0.00	0	1,450
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			37.89350	23.989	16.73	0.1073	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			559.39350	645.589	16.73	0.8927	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			36.62430	23.108	16.75	0.1039	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			568.12430	654.708	16.75	0.8961	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			39.20230	24.901	16.72	0.1107	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			550.70230	636.501	16.72	0.8893	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			67.49230	56.291	17.24	0.1233	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,203.59230	1,294.291	17.24	0.8767	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			66.53880	55.482	17.26	0.1217	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,212.63880	1,303.482	17.26	0.8783	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			68.45990	57.112	17.22	0.1248	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,194.55990	1,285.112	17.22	0.8752	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			12.76450		12.92520			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.02630		13.19110			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.29390		13.46140			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.38380		14.56180			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			15.87570	11.587	19.23	0.0398	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,240.67570	1,397.087	19.23	0.9602	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			15.51330	11.390	19.27	0.0391	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,250.31330	1,406.890	19.27	0.9609	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			16.24670	11.788	19.18	0.0404	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,231.04670	1,387.288	19.18	0.9596	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			113.71940	90.110	16.83	0.1436	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,452.61940	1,593.810	16.83	0.8564	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			112.45130	89.063	16.84	0.1421	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,461.35130	1,602.763	16.84	0.8579	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			111.19490	88.027	16.85	0.1407	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,470.09490	1,611.727	16.85	0.8593	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			193.71070	169.074	16.97	0.1887	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,772.31070	1,915.174	16.97	0.8113	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			192.36690	167.909	16.98	0.1876	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,780.96690	1,924.009	16.98	0.8124	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			195.06480	170.246	16.95	0.1899	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,763.66480	1,906.346	16.95	0.8101	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			924.26830	857.547	15.21	0.4824	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,082.46830	1,193.747	15.21	0.5176	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			920.76540	854.301	15.23	0.4810	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,088.96540	1,200.501	15.23	0.5190	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			917.27830	851.064	15.24	0.4795	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,095.47830	1,207.264	15.24	0.5205	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.87770		1.89900			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89140		1.91300			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90530		1.92720			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.94580		1.97080			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			223.06990	156.132	15.70	0.2884	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			533.06990	679.132	15.70	0.7116	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			193.52270	133.950	15.89	0.2548	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			603.52270	756.950	15.89	0.7452	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			256.45500	181.543	15.52	0.3249	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			466.45500	604.543	15.52	0.6751	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			305.98590	255.458	15.93	0.2540	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,375.98590	1,541.458	15.93	0.7460	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			285.17280	237.579	16.04	0.2390	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,455.17280	1,623.579	16.04	0.7610	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			328.29900	274.670	15.82	0.2697	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,298.29900	1,460.670	15.82	0.7303	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,341.63710	2,522.726	16.75	0.7890	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			298.82090	262.757	16.85	0.2023	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,426.82090	2,609.757	16.85	0.7977	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			284.76810	250.460	16.95	0.1939	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,512.76810	2,697.460	16.95	0.8061	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			313.63710	275.726	16.75	0.2110	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,324.04520	1,211.428	15.26	0.4956	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,416.04520	1,553.428	15.26	0.5044	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,284.19780	1,174.662	15.32	0.4845	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,476.19780	1,616.662	15.32	0.5155	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,365.06000	1,249.317	15.20	0.5068	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,357.06000	1,491.317	15.20	0.4932	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			1.99310		2.01750			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.03380		2.05870			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07420		2.09980			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28680		2.31410			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			44.06300	40.313	21.12	0.0732	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,769.06300	2,009.314	21.12	0.9268	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			56.56980	46.354	20.21	0.0855	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,581.56980	1,815.354	20.21	0.9145	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			49.90850	43.163	20.66	0.0790	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,674.90850	1,912.163	20.66	0.9210	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,983.87840	2,183.507	17.64	0.8007	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			304.56830	251.172	17.44	0.2217	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,817.56830	2,013.172	17.44	0.7783	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			287.20730	235.870	17.54	0.2102	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,900.20730	2,097.870	17.54	0.7898	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			270.87840	221.507	17.64	0.1993	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			351.09060	302.950	17.98	0.2017	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,853.09060	3,060.950	17.98	0.7983	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			336.24690	289.894	18.05	0.1942	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,938.24690	3,147.894	18.05	0.8058	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			322.05550	277.425	18.12	0.1870	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,024.05550	3,235.425	18.12	0.8130	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,437.61730	2,273.694	15.26	0.6599	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			896.61730	1,005.694	15.26	0.3401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,550.09330	2,379.864	15.11	0.6801	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			809.09330	911.864	15.11	0.3199	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,493.24790	2,326.179	15.19	0.6700	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			852.24790	958.179	15.19	0.3300	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			1.52610		1.54100			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54890		1.56420			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57080		1.58650			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.69330		1.71060			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			8.12570	6.461	20.72	0.0190	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,998.12570	2,145.461	20.72	0.9810	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			6.94830	5.456	20.97	0.0162	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,096.94830	2,244.456	20.97	0.9838	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			9.53050	7.666	20.47	0.0224	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,899.53050	2,046.666	20.47	0.9776	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			122.08670	107.016	18.71	0.1320	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	1.76	Put			2,080.08670	2,218.016	18.71	0.8680	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			113.03790	99.086	18.86	0.1232	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,171.03790	2,310.086	18.86	0.8768	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			131.91500	115.636	18.57	0.1415	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,989.91500	2,126.636	18.57	0.8585	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			175.67070	160.007	18.47	0.1480	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,710.67070	2,852.007	18.47	0.8520	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			165.65600	151.210	18.57	0.1408	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,800.65600	2,943.210	18.57	0.8592	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			156.23960	144.296	18.72	0.1347	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,891.23960	3,036.296	18.72	0.8653	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,097.20370	1,034.066	16.92	0.4600	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,591.20370	1,701.066	16.92	0.5400	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,064.65520	1,003.394	17.01	0.4491	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,658.65520	1,770.394	17.01	0.5509	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,130.86690	1,065.802	16.83	0.4710	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,524.86690	1,632.802	16.83	0.5290	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			0.11730		0.11840			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11670		0.11780			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11590		0.11710			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11370		0.11370			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			1.51490		1.53210			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53990		1.55750			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56480		1.58260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64060		1.65870			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			8.67400		8.75830			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.78050		8.86660			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.88860		8.97590			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55710		9.65090			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			14.23480	8.515	16.83	0.0477	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			705.93480	784.515	16.83	0.9523	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			13.64760	8.131	16.84	0.0458	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	9.46	Put			715.34760	794.131	16.84	0.9542	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			14.84460	8.917	16.82	0.0496	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			696.54460	774.917	16.82	0.9504	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			68.05890	56.505	16.94	0.1347	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,041.45890	1,116.005	16.94	0.8653	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			66.95460	55.554	16.96	0.1327	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,050.35460	1,125.054	16.96	0.8673	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			69.18110	57.473	16.92	0.1367	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,032.58110	1,106.973	16.92	0.8633	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			143.36560	127.315	16.62	0.2105	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,097.46560	1,168.715	16.62	0.7895	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			141.77950	125.890	16.64	0.2085	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,105.87950	1,177.290	16.64	0.7915	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			144.96980	128.756	16.60	0.2125	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,089.06980	1,160.156	16.60	0.7875	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			558.10500	520.782	15.36	0.4515	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			827.20500	883.682	15.36	0.5485	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			554.67090	517.530	15.38	0.4493	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			833.77090	890.430	15.38	0.5507	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			561.56080	524.059	15.35	0.4536	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			820.66080	876.959	15.35	0.5464	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			1.24580		1.25110			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25400		1.25940			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26130		1.26690			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34900		1.35560			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			489.00000	542.000		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			589.00000	642.000		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			689.00000	742.000		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			606.00000	660.000		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			706.00000	760.000		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			506.00000	560.000		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			1,031.00000	1,087.000		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

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	1.38	Put			1,131.00000	1,187.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			931.00000	987.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			356.00000	290.000		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			256.00000	190.000		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			456.00000	390.000		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			1.38540		1.39100			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39070		1.39640			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.39630		1.40170			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			1.23490		1.23860			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24300		1.24660			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25200		1.25550			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		8.98740	0.11056	8.92390			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.82020	0.11056	8.75700			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.65580	0.11056	8.59400			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	0.11056	1,744.49900	2,079.164	16.54	0.5611	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.11056	1,805.49900	1,505.164	16.54	0.4389	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.11056	1,684.21690	2,025.472	16.54	0.5522	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.11056	1,845.21690	1,551.472	16.54	0.4478	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.11056	1,798.77140	2,133.750	16.54	0.5699	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.11056	1,759.77140	1,459.750	16.54	0.4301	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.11056	2,812.80430	3,126.578	16.83	0.4875	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.11056	4,142.80430	3,824.578	16.83	0.5125	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.11056	3,914.30540	4,295.428	17.19	0.5877	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11056	3,044.30540	2,793.428	17.19	0.4123	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11056	3,862.52760	4,240.825	17.19	0.5832	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.11056	3,092.52760	2,838.825	17.19	0.4168	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.11056	3,966.54480	4,350.487	17.19	0.5921	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.11056	2,996.54480	2,748.487	17.19	0.4079	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	8.60	Call		0.11056	4,503.86010	4,871.048	17.38	0.5458	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11056	4,563.86010	4,313.048	17.38	0.4542	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11056	4,449.21670	4,821.948	17.38	0.5424	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11056	4,609.21670	4,363.948	17.38	0.4576	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11056	4,393.57180	4,764.676	17.34	0.5389	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11056	4,653.57180	4,406.676	17.34	0.4611	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			21,985.12000		22,237.77000			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			9.01980		9.10950			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.15490		9.24680			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.28630		9.38020			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.03640		10.13300			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			8.37410	5.989	17.63	0.0326	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			858.87410	946.189	17.63	0.9674	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			8.06060	5.812	17.68	0.0316	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			868.56060	956.012	17.68	0.9684	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			8.69940	6.171	17.57	0.0335	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			849.19940	936.371	17.57	0.9665	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			80.49100	66.254	15.91	0.1556	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			933.69100	1,011.354	15.91	0.8444	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			79.29210	65.042	15.92	0.1532	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			942.49210	1,020.142	15.92	0.8468	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			81.70900	67.488	15.90	0.1580	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			924.90900	1,002.588	15.90	0.8420	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			198.24630	175.959	15.07	0.2802	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			818.04630	889.659	15.07	0.7198	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			196.13340	174.067	15.10	0.2777	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			825.93340	897.767	15.10	0.7223	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			200.38350	177.873	15.05	0.2828	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			810.18350	881.573	15.05	0.7172	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			718.84670	672.889	14.12	0.5437	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			575.84670	626.489	14.12	0.4563	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			714.44440	668.728	14.13	0.5413	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			581.44440	632.328	14.13	0.4587	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			710.06350	664.586	14.15	0.5389	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			587.06350	638.187	14.15	0.4611	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.09950		3.13320			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.05600		3.09030			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.01200		3.04790			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.00120		3.02090			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			1.10050	0.838	18.95	0.0138	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			387.90050	421.338	18.95	0.9862	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.01600	0.777	19.12	0.0128	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			397.81600	431.277	19.12	0.9872	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.19320	0.905	18.78	0.0149	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			377.99320	411.405	18.78	0.9851	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.02730	3.306	16.13	0.0306	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			573.72730	607.306	16.13	0.9694	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			3.81590	3.292	16.31	0.0302	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			583.51590	617.292	16.31	0.9698	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.25120	3.320	15.94	0.0310	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			563.95120	597.320	15.94	0.9690	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			36.58920	30.483	14.50	0.1771	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			348.68920	378.483	14.50	0.8229	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			35.15210	29.265	14.55	0.1710	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			357.25210	387.265	14.55	0.8290	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			38.08320	31.750	14.46	0.1833	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			340.18320	369.750	14.46	0.8167	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			65.71630	62.143	15.98	0.2150	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			574.81630	590.943	15.98	0.7850	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			64.34870	60.842	16.01	0.2112	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			583.44870	599.642	16.01	0.7888	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			67.11460	63.474	15.94	0.2190	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			566.21460	582.273	15.94	0.7810	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			1.20760		1.22330			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19080		1.20620			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17260		1.18770			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									585 411 913.60	48,310	1,689,567
Total Options									19 194 183.66	44,441	3,875,004
Grand Total:									604,606,097.26	92,751	5,564,571