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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/02/2018	Foreign Exchange Future	11.68930	11.64730			0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Future	11.70000	11.65800			0.0000	0.00	0	4,771
\$ / R	On	01/03/2018	Foreign Exchange Future	11.70180	11.65980			0.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Future	11.70350	11.66160			0.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Future	11.71580	11.67390			0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Future	11.72640	11.68450			0.0000	8,443,008.00	720	7,665
\$ / R	On	19/03/2018	Foreign Exchange Future	11.73340	11.69160			0.0000	378,355,216.40	32,246	829,888
\$ / R	On	22/03/2018	Foreign Exchange Future	11.73870	11.69670			0.0000	0.00	0	30,000
\$ / R	On	29/03/2018	Foreign Exchange Future	11.75030	11.70840			0.0000	387,759.90	33	1,199
\$ / R	On	16/04/2018	Foreign Exchange Future	11.78030	11.73860			0.0000	0.00	0	54
\$ / R	On	24/04/2018	Foreign Exchange Future	11.79350	11.75160			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future	11.79520	11.75320			0.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Future	11.80340	11.76110			0.0000	0.00	0	506
\$ / R	On	09/05/2018	Foreign Exchange Future	11.81810	11.77550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future	11.82140	11.77860			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future	11.82630	11.78340			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future	11.82800	11.78500			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future	11.83290	11.78980			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future	11.85360	11.81020			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future	11.88190	11.83850			0.0000	244,101,753.60	20,544	228,972
\$ / R	On	29/06/2018	Foreign Exchange Future	11.89920	11.85580			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			11.90390		11.86050			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.91020		11.86680			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.93230		11.88880			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.93860		11.89510			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.94010		11.89660			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.94960		11.90610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.96060		11.91710			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.97010		11.92650			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			11.99790		11.95420			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.02380		11.98000			0.0000	0.00	0	37,571
\$ / R	On	28/09/2018	Foreign Exchange Future			12.04060		11.99660			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.08170		12.03760			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.08780		12.04370			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.09080		12.04670			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.09850		12.05430			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.11070		12.06640			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.11520		12.09580			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.13630		12.09180			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.15270		12.10800			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.15720		12.11250			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.18260		12.13760			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.24830		12.20260			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.29880		12.25310			0.0000	0.00	0	50
\$ / R	On	14/06/2019	Foreign Exchange Future			12.43450		12.38920			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			12.71510		12.67060			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.02320		12.98260			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.10540		13.06610			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.19120		13.15340			0.0000	0.00	0	0
Total \$ / R Future												631,287,737.90	53,543	1,252,261
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			368.44720	320.868	21.86	0.9055	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			15.74720	10.168	21.86	0.0945	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			58.70080	59.338	16.69	0.3067	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			260.70080	219.338	16.69	0.6933	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			339.87330	297.227	17.15	0.7889	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			37.87330	37.227	17.15	0.2111	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			133.52930	144.855	16.16	0.5720	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			125.52930	94.855	16.16	0.4280	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			845.92670	803.058	20.72	0.9781	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			3.92670	3.058	20.72	0.0219	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			56.25510	56.711	16.74	0.2961	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			268.25510	226.712	16.74	0.7039	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			307.27800	265.015	16.97	0.7536	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			45.27800	45.015	16.97	0.2464	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,522.03430	2,480.025	33.82	0.9998	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.03430	0.025	33.82	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			2,142.03180	2,100.029	29.67	0.9998	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			0.03180	0.029	29.67	0.0002	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,840.30480	1,798.287	26.62	0.9994	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.10480	0.087	26.62	0.0006	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.15590	0.128	26.12	0.0009	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,740.35590	1,698.328	26.12	0.9991	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,738.60390	1,696.647	25.17	0.9990	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.20390	0.147	25.17	0.0010	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			246.78050	209.500	15.74	0.5743	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			120.68050	125.300	15.74	0.4257	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			435.02470	392.472	16.87	0.7680	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			58.92470	58.272	16.87	0.2320	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,645.88420	2,603.941	26.13	0.9985	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.38420	0.341	26.13	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00110	0.002	33.36	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,808.40110	5,766.602	33.36	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00110	0.002	33.36	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,818.40110	5,776.602	33.36	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00110	0.002	33.36	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			95.10570	74.223	14.20	0.2607	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			212.95980	224.028	14.75	0.5608	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			191.35980	160.628	14.75	0.4392	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			884.95530	842.197	18.15	0.9054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			26.55530	25.597	18.15	0.0946	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			268.33700	232.182	15.16	0.5453	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			103.91920	105.664	15.98	0.3204	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			402.31920	362.263	15.98	0.6796	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			143.00940	147.402	15.38	0.4165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			301.40940	264.002	15.38	0.5835	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			336.70570	357.623	14.20	0.7393	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			156.41030	128.634	14.57	0.3808	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			811.05140	768.387	17.91	0.8855	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			32.65140	31.787	17.91	0.1145	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			305.07170	323.643	14.33	0.7006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			113.47170	90.243	14.33	0.2994	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			159.93700	165.582	15.16	0.4547	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			572.11960	529.956	16.89	0.7911	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			106.34190	108.238	15.94	0.3267	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			394.74190	354.838	15.94	0.6733	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,267.77470	1,225.199	19.39	0.9649	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			9.37470	8.599	19.39	0.0351	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			248.01030	262.034	14.57	0.6192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,698.42820	4,656.647	33.36	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,074.19260	1,031.438	18.77	0.9421	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			15.79260	14.838	18.77	0.0579	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			17.98770	17.010	18.62	0.0656	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			1,026.38770	983.610	18.62	0.9344	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			63.71960	63.356	16.89	0.2089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			3.34170	2.959	20.64	0.0129	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			56.67260	56.042	17.10	0.1879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			615.07260	572.642	17.10	0.8121	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,728.99980	2,687.118	25.75	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.59980	0.518	25.75	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02820	0.047	33.36	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			1.54360	1.339	21.61	0.0060	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			4.90240	4.394	20.17	0.0187	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,513.30240	1,470.994	20.17	0.9813	2,059,392.02	1,400	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			2.17990	1.907	21.17	0.0085	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,830.57990	1,788.507	21.17	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,661.74170	1,619.559	20.64	0.9871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			513.46150	471.804	16.59	0.7582	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			4.77810	4.279	20.20	0.0183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,523.17810	1,480.879	20.20	0.9817	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,099.52710	2,057.571	22.01	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			1.12710	0.971	22.01	0.0044	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,969.94360	1,927.939	21.61	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,632.00650	1,589.801	20.55	0.9861	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,849.00210	2,807.142	26.79	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.60210	0.542	26.79	0.0022	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,329.05620	2,287.160	22.73	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.65620	0.560	22.73	0.0026	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			75.06150	75.204	16.59	0.2418	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			2,029.73410	1,987.753	21.80	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,429.00700	2,387.068	23.16	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.60700	0.468	23.16	0.0022	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,909.00410	2,867.155	27.31	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.60410	0.555	27.31	0.0022	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			3.60650	3.201	20.55	0.0139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			1.40040	1.212	21.73	0.0055	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,559.00140	2,517.088	24.28	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.60140	0.488	24.28	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			1.00040	0.859	22.17	0.0039	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,149.40040	2,107.459	22.17	0.9961	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			1.33410	1.153	21.80	0.0052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,259.17200	2,217.260	22.52	0.9970	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.88870	0.762	22.33	0.0035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,199.28870	2,157.362	22.33	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			13.16290	12.256	18.99	0.0487	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,141.56290	1,098.856	18.99	0.9513	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			2,009.80040	1,967.812	21.73	0.9945	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,239.20890	2,197.292	22.45	0.9968	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.71990	0.615	22.61	0.0028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,289.11990	2,247.215	22.61	0.9972	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,379.01020	2,337.098	22.89	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.61020	0.498	22.89	0.0023	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.77200	0.660	22.52	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.60300	0.548	27.05	0.0022	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.60230	0.483	24.02	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,529.00230	2,487.083	24.02	0.9979	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.61430	0.597	28.95	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,099.01430	3,057.197	28.95	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.80890	0.692	22.45	0.0032	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,989.00780	2,947.172	28.00	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,878.65610	3,836.982	33.36	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.25610	0.382	33.36	0.0013	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.60480	0.474	23.50	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,469.00480	2,427.074	23.50	0.9978	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,879.00300	2,837.148	27.05	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.18750	0.284	33.36	0.0010	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,749.00000	2,707.122	25.92	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.60000	0.522	25.92	0.0022	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.60080	0.532	26.36	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,799.00080	2,757.132	26.36	0.9978	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.60780	0.572	28.00	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.60150	0.538	26.62	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.60300	0.480	23.85	0.0021	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,509.00300	2,467.080	23.85	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,049.67110	2,007.698	21.86	0.9950	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			1.27110	1.098	21.86	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,998.58750	3,956.884	33.36	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.61170	0.588	28.61	0.0022	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.60110	0.534	26.44	0.0022	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,809.00110	2,767.134	26.44	0.9978	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,209.02260	3,167.224	29.90	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.62260	0.624	29.90	0.0022	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,829.00150	2,787.138	26.62	0.9978	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,359.01250	2,317.122	22.83	0.9976	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			43.28430	42.704	17.57	0.1480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			711.68430	669.304	17.57	0.8520	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,259.02690	3,217.237	30.34	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.62690	0.637	30.34	0.0022	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,059.01170	3,017.188	28.61	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,258.02280	1,215.436	19.36	0.9640	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			2,069.61130	2,027.645	21.92	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			1.21130	1.045	21.92	0.0047	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			4.65680	4.167	20.23	0.0178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,533.05680	1,490.767	20.23	0.9822	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.61250	0.522	22.83	0.0024	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	12.57	Put			903.61470	860.843	18.22	0.9099	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			1.78830	1.556	21.42	0.0070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,910.18830	1,868.156	21.42	0.9930	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,309.03160	3,267.250	30.77	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.63160	0.650	30.77	0.0023	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			9.62280	8.836	19.36	0.0360	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.60010	0.524	26.01	0.0022	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,169.01940	3,127.214	29.56	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.61940	0.614	29.56	0.0022	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,568.96210	3,527.324	33.02	0.9977	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.56210	0.724	33.02	0.0023	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			25.21470	24.243	18.22	0.0901	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.68730	0.586	22.67	0.0027	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,810.69130	1,768.607	21.11	0.9911	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			2.29130	2.007	21.11	0.0089	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,468.45330	4,426.685	33.36	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.05330	0.086	33.36	0.0003	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,759.00010	2,717.124	26.01	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			747.48070	704.972	17.69	0.8650	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			2.94470	2.598	20.80	0.0114	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,711.34470	1,669.198	20.80	0.9886	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.84780	0.726	22.39	0.0033	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,219.24780	2,177.326	22.39	0.9967	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,309.08730	2,267.186	22.67	0.9973	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,489.00390	2,447.077	23.68	0.9979	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			101.54740	103.147	16.02	0.3142	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			409.94740	369.747	16.02	0.6858	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,308.48230	4,266.729	33.36	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.08230	0.129	33.36	0.0005	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			39.08070	38.372	17.69	0.1350	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.30660	0.454	33.36	0.0015	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			4.31200	3.849	20.33	0.0165	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,562.71200	1,520.449	20.33	0.9835	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			6.85970	6.220	19.76	0.0260	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,385.25970	1,342.820	19.76	0.9740	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.60390	0.477	23.68	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			838.62060	795.911	18.00	0.8934	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,058.56020	4,016.844	33.36	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.16020	0.244	33.36	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,219.02350	3,177.227	29.99	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.62350	0.627	29.99	0.0022	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,808.70660	3,767.054	33.36	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.64290	0.680	31.72	0.0023	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			3.09720	2.736	20.73	0.0120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,691.49720	1,649.336	20.73	0.9880	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,612.19480	1,569.974	20.48	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			3.79480	3.374	20.48	0.0146	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			30.22060	29.311	18.00	0.1066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,798.40110	5,756.602	33.36	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			8.22880	7.511	19.54	0.0310	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,316.62880	1,274.111	19.54	0.9690	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,768.73960	3,727.100	33.36	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.33960	0.500	33.36	0.0016	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,419.04290	3,377.280	31.72	0.9977	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			415.68900	376.110	16.04	0.6727	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			112.38900	114.810	16.04	0.3273	0.00	0	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,892.93860	2,850.828	24.95	0.9961	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			1.33860	1.128	24.95	0.0039	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,308.57840	1,266.691	19.31	0.9442	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			16.97840	16.991	19.31	0.0558	0.00	0	4,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			605.32010	567.183	16.30	0.7017	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			133.92010	137.483	16.30	0.2983	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,543.24950	2,501.013	20.28	0.9868	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			4.84950	4.513	20.28	0.0132	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,249.86970	3,207.627	23.04	0.9923	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			3.06970	2.827	23.04	0.0077	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,057.72490	4,015.687	24.32	0.9975	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.92490	0.887	24.32	0.0025	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,053.86120	2,011.684	19.66	0.9618	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			14.96120	15.083	19.66	0.0382	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,900.06400	3,857.716	23.21	0.9968	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.16400	1.116	23.21	0.0032	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,471.45590	3,428.974	22.91	0.9936	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			2.55590	2.374	22.91	0.0064	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			534.24800	497.965	15.74	0.6276	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			195.34800	201.365	15.74	0.3724	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			339.07210	353.677	14.57	0.5674	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			277.97210	250.277	14.57	0.4326	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,058.60580	1,017.804	17.48	0.8114	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			94.10580	95.904	17.48	0.1886	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			19.95860	20.326	19.86	0.0466	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,104.45860	2,062.226	19.86	0.9534	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,855.79660	3,813.147	21.86	0.9965	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.29660	1.247	21.86	0.0035	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,631.37270	2,588.756	20.71	0.9758	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			9.97270	10.156	20.71	0.0242	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,725.95970	2,683.263	20.70	0.9774	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			9.35970	9.563	20.70	0.0226	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			100.76440	102.800	17.41	0.1952	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,067.36440	1,026.500	17.41	0.8048	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,977.74050	3,934.796	21.44	0.9969	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.14050	1.096	21.44	0.0031	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,528.23720	2,485.708	20.54	0.9689	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			13.23720	13.708	20.54	0.0311	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			480.83180	446.384	15.28	0.5594	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			270.63180	279.285	15.28	0.4406	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,029.12780	1,986.356	19.50	0.9238	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			39.32780	39.956	19.50	0.0762	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,081.07120	4,037.666	20.19	0.9966	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.27120	1.266	20.19	0.0034	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,622.81020	3,579.426	20.19	0.9925	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			3.01020	3.026	20.19	0.0075	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,542.28870	4,498.863	19.23	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.78870	0.763	19.23	0.0021	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,279.44680	3,236.024	19.41	0.9827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			7.94680	7.924	19.41	0.0173	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			64.54820	65.310	18.90	0.1103	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,866.04820	1,823.410	18.90	0.8897	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			119.12580	120.976	17.75	0.1910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,330.62580	1,289.076	17.75	0.8090	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			207.31790	211.520	16.41	0.3105	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			868.81790	829.620	16.41	0.6895	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			918.20080	951.092	13.24	0.8550	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			79.70080	69.192	13.24	0.1450	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			125.13120	127.117	17.63	0.1996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,286.63120	1,245.217	17.63	0.8004	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			345.01290	355.296	15.14	0.4716	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			506.51290	473.396	15.14	0.5284	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			130.17860	132.281	17.53	0.2068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,251.67860	1,210.381	17.53	0.7932	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,309.01420	3,265.589	19.39	0.9835	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			7.51420	7.489	19.39	0.0165	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			160.64370	163.510	17.02	0.2492	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,072.14370	1,031.610	17.02	0.7508	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,665.33930	3,621.899	19.23	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.83930	3.799	19.23	0.0090	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			60.74460	61.448	19.01	0.1043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,922.24460	1,879.548	19.01	0.8957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			91.61000	92.862	18.24	0.1514	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,553.11000	1,510.962	18.24	0.8486	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,985.15810	2,941.787	19.60	0.9721	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			13.65810	13.687	19.60	0.0279	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			574.73860	596.334	14.08	0.6724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			236.23860	214.434	14.08	0.3276	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			229.56170	234.593	16.16	0.3385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			791.06170	752.693	16.16	0.6615	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,682.10630	4,638.684	19.23	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.60630	0.584	19.23	0.0016	0.00	0	66

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,887.74020	2,844.400	19.66	0.9675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			16.24020	16.300	19.66	0.0325	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			99.60350	101.019	18.08	0.1631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,481.10350	1,439.119	18.08	0.8369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,695.14530	3,651.705	19.23	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.64530	3.605	19.23	0.0086	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			104.97210	106.501	17.99	0.1708	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,436.47210	1,394.601	17.99	0.8292	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,322.68520	4,279.253	19.23	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.18520	1.153	19.23	0.0030	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			76.01940	76.976	18.59	0.1280	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,717.51940	1,675.076	18.59	0.8720	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,652.14160	4,608.718	19.23	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.64160	0.618	19.23	0.0017	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			45.08590	45.573	19.59	0.0792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,206.58590	2,163.673	19.59	0.9208	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,595.83030	3,552.392	19.23	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			4.33030	4.292	19.23	0.0100	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			77.60190	78.586	18.55	0.1304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,699.10190	1,656.686	18.55	0.8696	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,572.24560	4,528.820	19.23	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.74560	0.720	19.23	0.0020	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			40.91100	41.348	19.78	0.0723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,302.41100	2,259.448	19.78	0.9277	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,541.61350	5,498.206	19.23	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.11350	0.106	19.23	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,161.74090	5,118.328	19.23	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.24090	0.229	19.23	0.0007	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,441.63860	5,398.230	19.23	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.13860	0.130	19.23	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			53.32090	53.915	19.26	0.0925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,044.82090	2,002.015	19.26	0.9075	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			57.76290	58.421	19.11	0.0996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,969.26290	1,926.521	19.11	0.9004	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,371.65930	5,328.250	19.23	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.15930	0.150	19.23	0.0005	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			52.79210	53.380	19.28	0.0917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,054.29210	2,011.480	19.28	0.9083	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			264.59500	271.194	15.80	0.3813	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			686.09500	649.294	15.80	0.6187	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			49.74320	50.289	19.40	0.0868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,111.24320	2,068.389	19.40	0.9132	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			267.30240	274.024	15.78	0.3845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			678.80240	642.124	15.78	0.6155	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			54.39490	55.005	19.22	0.0942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,025.89490	1,983.105	19.22	0.9058	0.00	0	40,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,081.78160	5,038.368	19.23	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.28160	0.268	19.23	0.0008	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			34.40380	34.750	19.95	0.0619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,445.90380	2,402.850	19.95	0.9381	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			74.47170	75.399	18.62	0.1256	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,735.97170	1,693.500	18.62	0.8744	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			54.94030	55.558	19.20	0.0951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,016.44030	1,973.658	19.20	0.9049	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,811.97370	4,768.554	19.23	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.47370	0.454	19.23	0.0013	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			305.20980	313.659	15.44	0.4282	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			586.70980	551.759	15.44	0.5718	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,953.81100	3,910.371	19.23	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.31100	2.271	19.23	0.0056	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,713.47920	2,670.218	19.77	0.9578	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			21.97920	22.118	19.77	0.0422	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			6.10130	6.069	19.32	0.0137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,417.60130	3,374.169	19.32	0.9863	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			254.04730	260.169	15.90	0.3686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			715.54730	678.269	15.90	0.6314	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,467.04180	3,423.607	19.29	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			5.54180	5.507	19.29	0.0125	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			600.53920	565.306	15.50	0.5787	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			299.03920	307.205	15.50	0.4213	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			101.71500	103.175	18.04	0.1661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,463.21500	1,421.275	18.04	0.8339	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,387.96090	3,344.530	19.34	0.9856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			6.46090	6.430	19.34	0.0144	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			671.53850	634.983	15.75	0.6123	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			270.03850	276.883	15.75	0.3877	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,711.50010	8,668.100	19.23	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.23	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,171.23020	3,127.821	19.48	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			9.73020	9.721	19.48	0.0207	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,598.46320	1,556.221	18.33	0.8555	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			86.96320	88.121	18.33	0.1445	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			295.99880	304.026	15.52	0.4178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			607.49880	572.126	15.52	0.5822	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			766.59450	795.649	13.53	0.7893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			128.09450	113.749	13.53	0.2107	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.05810	0.054	19.23	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,871.55810	5,828.154	19.23	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.06060	0.056	19.23	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,851.56060	5,808.156	19.23	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			446.08140	461.341	14.56	0.5698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			357.58140	329.441	14.56	0.4302	0.00	0	60,000

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	17.70	Call			0.05930	0.055	19.23	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,861.55930	5,818.155	19.23	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,009.99680	1,966.926	19.08	0.8934	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			65.79680	66.126	19.08	0.1066	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,248.70000	4,205.209	20.93	0.9908	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			4.50000	4.409	20.93	0.0092	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,773.12770	3,729.633	20.93	0.9828	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			8.92770	8.833	20.93	0.0172	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,177.28220	2,133.966	19.33	0.9065	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			57.78220	57.866	19.33	0.0935	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,820.16560	1,777.407	18.61	0.8657	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			86.96560	87.607	18.61	0.1343	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			362.56180	372.255	15.28	0.4619	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			565.76180	532.055	15.28	0.5381	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,940.35500	1,897.356	18.85	0.8797	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			77.15500	77.556	18.85	0.1203	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,997.33320	1,954.257	18.80	0.8732	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			86.13320	86.557	18.80	0.1268	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,059.28470	4,015.435	21.55	0.9766	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			14.38470	14.035	21.55	0.0234	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,359.84200	2,316.279	19.40	0.9037	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			64.94200	64.879	19.40	0.0963	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,843.45840	3,799.583	21.55	0.9705	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			18.55840	18.183	21.55	0.0295	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			52.70530	52.313	19.83	0.0789	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,607.60530	2,563.713	19.83	0.9211	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,454.19830	2,410.523	19.57	0.9099	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			60.79830	60.623	19.57	0.0901	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,991.00610	1,947.878	18.66	0.8634	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			97.10610	97.478	18.66	0.1366	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,425.09300	4,381.329	21.64	0.9817	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			11.19300	10.929	21.64	0.0183	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,933.57480	3,889.773	21.64	0.9695	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			19.67480	19.373	21.64	0.0305	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			2,042.37550	1,999.130	18.69	0.8633	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,278.41340	4,234.672	21.68	0.9758	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			15.51340	15.272	21.68	0.0242	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			753.02440	717.009	15.71	0.5884	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			350.12440	357.609	15.71	0.4116	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			99.47550	99.730	18.69	0.1367	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,754.31330	2,709.607	19.91	0.9164	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			60.81330	59.707	19.91	0.0836	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,976.04390	1,932.975	18.39	0.8364	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			130.24390	130.875	18.39	0.1636	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,632.55590	4,588.538	21.66	0.9756	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			16.75590	16.438	21.66	0.0244	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	31/08/2018	Foreign Exchange Option	16.05	Put			4,123.73270	4,079.696	21.66	0.9615	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			27.93270	27.596	21.66	0.0385	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			292.46910	296.862	16.62	0.3213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,162.46910	1,123.061	16.62	0.6787	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,114.93320	1,146.119	13.39	0.8231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			134.93320	122.320	13.39	0.1769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,225.57950	3,182.008	20.64	0.9183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			65.57950	65.808	20.64	0.0817	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			375.50020	382.427	15.92	0.3969	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			895.50020	858.627	15.92	0.6031	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,192.44720	4,148.665	21.57	0.9571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			32.44720	32.465	21.57	0.0429	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,027.86850	3,984.145	21.57	0.9509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			37.86850	37.945	21.57	0.0491	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,095.54150	4,051.792	21.57	0.9535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			35.54150	35.592	21.57	0.0465	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			270.82710	274.665	16.85	0.3006	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,250.82710	1,210.865	16.85	0.6994	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,835.26160	1,792.885	18.02	0.8051	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			165.26160	166.685	18.02	0.1949	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			156.02280	157.264	18.14	0.1852	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,906.02280	1,863.464	18.14	0.8148	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			346.85730	352.724	16.13	0.3715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			976.85730	938.924	16.13	0.6285	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			204.14730	206.398	17.58	0.2347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,584.14730	1,542.598	17.58	0.7653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,134.27220	4,090.509	21.57	0.9550	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			34.27220	34.309	21.57	0.0450	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			337.05200	342.648	16.22	0.3627	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			1,007.05200	968.848	16.22	0.6373	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			221.40280	224.050	17.41	0.2517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,491.40280	1,450.250	17.41	0.7483	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,338.27370	4,294.452	21.57	0.9620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			28.27370	28.252	21.57	0.0380	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,054.22140	5,010.311	21.57	0.9795	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			14.22140	14.111	21.57	0.0205	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			76.17770	76.401	20.05	0.0948	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,946.17770	2,902.601	20.05	0.9052	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,533.37370	1,492.033	17.49	0.7562	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			213.37370	215.833	17.49	0.2438	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			651.43010	669.171	14.49	0.6043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			421.43010	395.372	14.49	0.3957	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			75.77350	75.996	20.07	0.0943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,955.77350	2,912.196	20.07	0.9057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			75.37220	75.595	20.10	0.0938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,965.37220	2,921.795	20.10	0.9062	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,964.50600	1,921.921	18.19	0.8141	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			161.10600	162.521	18.19	0.1859	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,824.24680	4,780.216	21.53	0.9716	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			20.84680	20.816	21.53	0.0284	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,287.54420	4,243.646	21.53	0.9560	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			34.14420	34.246	21.53	0.0440	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,577.38930	2,534.214	19.01	0.8603	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			124.98930	125.914	19.01	0.1397	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,114.31720	3,069.725	20.03	0.8921	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			98.01720	97.525	20.03	0.1079	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,952.01460	1,910.059	17.98	0.7901	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			198.71460	200.859	17.98	0.2099	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,999.35050	4,955.995	21.36	0.9664	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			26.05050	26.795	21.36	0.0336	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,464.21330	4,421.295	21.36	0.9501	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			40.91330	42.095	21.36	0.0499	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			526.80970	498.430	14.70	0.4225	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			681.10970	696.930	14.70	0.5775	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			196.59950	198.720	18.02	0.2062	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			2,002.29950	1,960.220	18.02	0.7938	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,788.29520	4,745.063	21.31	0.9593	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			32.59520	33.563	21.31	0.0407	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,913.25770	2,868.947	19.55	0.8728	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			119.65770	119.646	19.55	0.1272	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			0.00000	387.715	14.31	0.3573	19,773,480.30	51,000	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			0.00000	832.915	14.31	0.6427	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			0.00000	1,399.434	13.34	0.8496	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			0.00000	114.234	13.34	0.1504	5,825,934.00	51,000	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			0.00000	1,419.931	17.05	0.6991	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			0.00000	315.132	17.05	0.3009	16,071,706.50	51,000	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,941.99700	1,900.226	17.81	0.7701	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			233.79700	236.526	17.81	0.2299	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,247.38290	5,202.829	21.10	0.9652	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			29.18290	29.129	21.10	0.0348	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,654.66350	4,610.263	21.10	0.9476	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			46.46350	46.563	21.10	0.0524	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,810.74130	1,769.535	17.55	0.7446	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			268.74130	272.235	17.55	0.2554	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,684.46180	3,638.917	20.80	0.8985	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			102.46180	101.617	20.80	0.1015	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			131.93860	131.451	19.68	0.1307	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,099.43860	3,054.251	19.68	0.8693	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			915.93850	881.085	15.68	0.5499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			528.43850	538.285	15.68	0.4501	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			882.40150	903.111	14.23	0.6563	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			409.90150	385.911	14.23	0.3437	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	13.80	Put			1,937.42610	1,895.852	17.74	0.7614	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			249.92610	253.052	17.74	0.2386	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			404.55860	410.717	16.46	0.3611	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,252.05860	1,213.517	16.46	0.6389	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,926.77690	3,882.841	20.99	0.9093	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			89.27690	90.041	20.99	0.0907	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,920.19850	2,875.149	19.33	0.8585	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			142.69850	142.349	19.33	0.1415	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			131.40620	130.913	19.69	0.1302	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,108.90620	3,063.713	19.69	0.8698	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			132.47200	131.993	19.66	0.1313	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,089.97200	3,044.793	19.66	0.8687	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,162.60900	5,117.968	20.99	0.9597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			35.10900	35.168	20.99	0.0403	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,931.95470	1,890.345	17.64	0.7514	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			269.55470	272.945	17.64	0.2486	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,473.73150	5,429.129	20.85	0.9638	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			31.33150	31.729	20.85	0.0362	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,842.44580	4,798.185	20.85	0.9455	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			50.04580	50.785	20.85	0.0545	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			3,074.68260	3,030.494	19.25	0.8416	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			177.28260	178.794	19.25	0.1584	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			328.07630	332.553	17.79	0.2643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,124.97630	2,083.753	17.79	0.7357	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			977.98190	997.911	14.49	0.6371	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			524.88190	499.111	14.49	0.3629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			196.78270	198.078	19.61	0.1637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,263.68270	3,219.278	19.61	0.8363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			196.14160	197.424	19.63	0.1632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,273.04160	3,228.624	19.63	0.8368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			197.42720	198.733	19.59	0.1643	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,254.32720	3,209.933	19.59	0.8357	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			395.10250	400.062	18.20	0.2769	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,385.90250	2,345.561	18.20	0.7231	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			398.15110	403.159	18.18	0.2788	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,368.95110	2,328.659	18.18	0.7212	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			396.62310	401.604	18.19	0.2779	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,377.42310	2,337.104	18.19	0.7221	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			438.39010	441.214	19.88	0.2475	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,587.79010	3,546.114	19.88	0.7525	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			440.02860	442.878	19.85	0.2485	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,569.42860	3,527.778	19.85	0.7515	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,431.19550	7,388.187	20.98	0.9281	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			101.79550	103.287	20.98	0.0719	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			439.21030	442.044	19.86	0.2480	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,578.61030	3,536.945	19.86	0.7520	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			737.66700	741.275	18.72	0.3460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,935.06700	2,898.075	18.72	0.6540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			741.18510	744.838	18.70	0.3475	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,918.58510	2,881.638	18.70	0.6525	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			739.41930	743.050	18.71	0.3467	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,926.81930	2,889.850	18.71	0.6533	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			3,074.30920	3,036.532	18.88	0.6529	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			770.40920	771.932	18.88	0.3471	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			840.03900	840.496	18.84	0.3621	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			3,046.63900	3,009.295	18.84	0.6379	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			843.72780	844.229	18.83	0.3635	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			3,030.32780	2,993.030	18.83	0.6365	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			841.88050	842.364	18.84	0.3628	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			3,038.48050	3,001.163	18.84	0.6372	0.00	0	0
Total \$ / R Option												43,730,512.82	154,400	3,360,148
Total \$ / R												675,018,250.72	207,943	4,612,409
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.73340		11.69160			0.0000	176,001.00	15	355
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.88190		11.83850			0.0000	0.00	0	64
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.02380		11.98000			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.15720		12.11250			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.43450		12.38920			0.0000	0.00	0	0
Total \$ / R MAXI Future												176,001.00	15	467
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			133.41060	115.308	21.80	0.0052	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			202,973.41060	198,775.308	21.80	0.9948	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			130.22380	112.493	21.83	0.0051	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			203,970.22380	199,772.493	21.83	0.9949	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			136.68030	118.203	21.76	0.0053	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			201,976.68030	197,778.203	21.76	0.9947	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			4,829.14560	4,881.906	19.46	0.0844	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			213,979.14560	209,691.906	19.46	0.9156	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			4,781.87640	4,833.945	19.48	0.0836	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			214,931.87640	210,643.945	19.48	0.9164	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			4,877.04140	4,930.296	19.44	0.0852	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			213,027.04140	208,740.296	19.44	0.9148	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,795.64690	12,868.576	18.56	0.1549	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			215,795.64690	211,488.576	18.56	0.8451	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			12,706.58150	12,777.979	18.58	0.1539	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			216,706.58150	212,397.979	18.58	0.8461	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,885.42220	12,959.904	18.54	0.1559	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			214,885.42220	210,579.904	18.54	0.8441	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			322,277.62370	317,750.872	19.91	0.8760	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			12,626.59050	12,571.044	19.88	0.1250	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			320,376.59050	315,851.044	19.88	0.8750	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			12,576.84240	12,520.802	19.90	0.1245	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			321,326.84240	316,800.802	19.90	0.8755	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			12,527.62370	12,470.872	19.91	0.1240	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			39,662.30690	40,160.405	18.19	0.2779	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			237,742.30690	233,710.405	18.19	0.7221	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			39,510.25090	40,006.151	18.20	0.2769	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			238,590.25090	234,556.151	18.20	0.7231	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			39,815.10690	40,315.896	18.18	0.2788	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			236,895.10690	232,865.896	18.18	0.7212	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												176,001.00	15	467
£ / R	On 01/03/2018	Foreign Exchange Future				16.35170		16.37630			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				16.39440		16.41940			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				16.40650		16.43170			0.0000	38,555,275.00	2,350	208,201
£ / R	On 30/04/2018	Foreign Exchange Future				16.53690		16.56190			0.0000	0.00	0	9
£ / R	On 18/06/2018	Foreign Exchange Future				16.67910		16.70330			0.0000	9,190,184.10	551	10,315
£ / R	On 17/09/2018	Foreign Exchange Future				16.94520		16.97010			0.0000	0.00	0	13,656
£ / R	On 14/12/2018	Foreign Exchange Future				17.20070		17.22570			0.0000	0.00	0	895
£ / R	On 18/03/2019	Foreign Exchange Future				17.48010		17.50480			0.0000	0.00	0	948
£ / R	On 14/06/2019	Foreign Exchange Future				17.74260		17.76880			0.0000	0.00	0	0
Total £ / R Future												47,745,459.10	2,901	234,079
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put				2,854.22090	2,878.423	29.91	0.9994	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call				0.52090	0.123	29.91	0.0006	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put				2,633.74420	2,658.296	24.08	0.9918	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call				3.14420	2.696	24.08	0.0082	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call				91.90350	76.876	18.26	0.1758	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put				880.20350	890.376	18.26	0.8242	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call				90.36310	75.364	18.27	0.1730	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put				888.66310	898.864	18.27	0.8270	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call				93.46940	78.414	18.26	0.1787	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put				871.76940	881.914	18.26	0.8213	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call				132.51830	113.954	17.83	0.2436	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put				700.81830	707.454	17.83	0.7564	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put				3,710.36220	3,735.167	27.79	0.9957	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call				2.06220	1.667	27.79	0.0043	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Put				2,572.76540	2,596.817	22.41	0.9902	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Call				4.46540	3.317	22.41	0.0098	0.00	0	1,500
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put				924.48380	932.487	17.41	0.6917	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call				256.38380	239.387	17.41	0.3083	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Put				1,462.34600	1,472.925	17.77	0.7407	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Call				263.68060	250.126	17.79	0.2577	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.91	Put				1,470.38060	1,481.026	17.79	0.7423	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call				267.62580	253.937	17.76	0.2610	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,454.32580	1,464.837	17.76	0.7390	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			357.13430	340.749	17.30	0.3311	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,153.83430	1,161.649	17.30	0.6689	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,736.89710	3,758.399	20.50	0.9517	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			40.19710	37.499	20.50	0.0483	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			265.64600	252.025	17.77	0.2593	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			433.67650	417.779	17.50	0.3098	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,723.57650	1,732.579	17.50	0.6902	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			438.21180	422.206	17.48	0.3125	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,708.11180	1,717.006	17.48	0.6875	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			435.93820	419.986	17.49	0.3111	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,715.83820	1,724.786	17.49	0.6889	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			697.85140	679.170	16.94	0.3960	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,592.15140	1,598.470	16.94	0.6040	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			694.90820	676.271	16.95	0.3947	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,599.20820	1,605.570	16.95	0.6053	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			700.80680	682.081	16.93	0.3973	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,585.10680	1,591.381	16.93	0.6027	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			884.80380	865.089	16.68	0.4291	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,680.00380	1,684.989	16.68	0.5709	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			881.55670	861.953	16.69	0.4279	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,686.75670	1,691.853	16.69	0.5721	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			888.06230	868.322	16.67	0.4303	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,673.26230	1,678.222	16.67	0.5697	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			988.66040	967.084	16.48	0.4338	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,859.86040	1,864.484	16.48	0.5662	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			995.14840	973.510	16.47	0.4360	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,846.34840	1,850.910	16.47	0.5640	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			991.89930	970.292	16.48	0.4349	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,853.09930	1,857.692	16.48	0.5651	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												47,745,459.10	2,901	237,579
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11014		0.11018			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11223		0.11226			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11433		0.11437			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12364		0.12370			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			19.61220	15.671	19.72	0.0615	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,001.11220	1,001.371	19.72	0.9385	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			2.22240	1.642	24.03	0.0070	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,983.72240	1,987.342	24.03	0.9930	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			218.35570	204.642	16.23	0.5205	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			199.85570	190.342	16.23	0.4795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			92.79890	86.364	21.71	0.1305	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,866.69890	1,863.764	21.71	0.8695	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			40.10770	33.823	23.36	0.0558	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,814.00770	2,811.223	23.36	0.9442	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			225.93600	217.019	19.49	0.2925	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			999.83600	994.419	19.49	0.7075	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			235.84030	230.810	21.01	0.2339	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,798.44030	1,797.610	21.01	0.7661	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			155.44980	151.930	23.91	0.1525	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,718.04980	2,718.730	23.91	0.8475	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			434.53550	427.633	19.01	0.3961	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			997.13550	994.433	19.01	0.6039	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			885.69640	889.621	20.39	0.4612	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,515.99640	1,525.321	20.39	0.5388	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			638.95570	645.113	21.69	0.3538	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,269.25570	2,280.813	21.69	0.6462	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,246.05170	1,246.706	18.96	0.5973	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			876.35170	882.406	18.96	0.4027	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,261
€ / R	On	28/02/2018	Foreign Exchange Future			14.48360		14.51780			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.53020		14.56470			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.54250		14.57720			0.0000	25,943,820.00	1,784	111,683
€ / R	On	29/03/2018	Foreign Exchange Future			14.57430		14.60920			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.61590		14.65120			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.67570		14.71020			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.82500		14.85820			0.0000	47,884,750.00	3,230	19,344
€ / R	On	17/09/2018	Foreign Exchange Future			15.10990		15.14360			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.38860		15.42210			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			15.68210		15.71440			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			15.94670		15.98140			0.0000	0.00	0	0
Total € / R Future												73,828,570.00	5,014	181,028
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,892.66270	1,926.575	25.77	0.9989	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.46270	0.175	25.77	0.0011	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,447.15790	2,481.131	23.52	0.9951	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			1.85790	1.331	23.52	0.0049	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			615.53240	581.781	13.09	0.8569	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			569.96030	586.649	15.72	0.7781	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,580.55020	1,545.712	18.24	0.9876	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.35020	3.212	18.24	0.0124	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			224.46280	195.575	14.42	0.4550	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			267.26280	273.075	14.42	0.5450	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			38.33240	39.281	13.09	0.1431	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			4.98210	3.862	20.40	0.0136	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,425.14170	2,459.228	22.22	0.9939	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			2.34170	1.728	22.22	0.0061	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			5.97390	4.683	19.99	0.0165	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,818.77390	1,852.183	19.99	0.9835	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			97.16030	79.149	15.72	0.2219	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			431.97940	444.175	15.18	0.6945	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			144.75270	121.732	15.12	0.3160	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			417.55270	429.232	15.12	0.6840	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			87.79130	70.947	15.88	0.2023	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			610.59130	628.447	15.88	0.7977	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,927.78210	1,961.362	20.40	0.9864	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			141.94070	119.179	15.15	0.3107	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			424.74070	436.679	15.15	0.6893	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			139.17940	116.675	15.18	0.3055	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,604.45400	2,638.451	21.26	0.9916	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			3.65400	2.751	21.26	0.0084	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			228.86800	205.961	14.76	0.3786	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			467.66800	480.061	14.76	0.6214	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			727.97080	744.608	15.34	0.7012	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			198.17080	180.308	15.34	0.2988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			278.41540	260.753	15.30	0.3232	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			910.21540	925.753	15.30	0.6768	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			977.05660	946.266	12.75	0.7920	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			128.85660	131.266	12.75	0.2080	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			276.00140	258.443	15.32	0.3209	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			917.80140	933.443	15.32	0.6791	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			810.53300	780.712	13.11	0.7143	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			202.33300	205.712	13.11	0.2857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			177.52040	164.761	16.24	0.2188	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,319.32040	1,339.761	16.24	0.7812	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			273.60910	256.158	15.34	0.3185	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			925.40910	941.158	15.34	0.6815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,006.75530	975.931	12.69	0.8041	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			118.55530	120.931	12.69	0.1959	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			119.43920	109.962	16.94	0.1536	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,701.23920	1,724.962	16.94	0.8464	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,874.47670	1,842.203	13.20	0.9625	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			16.27670	17.203	13.20	0.0375	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,179.87870	1,148.824	12.36	0.8647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			71.67870	73.824	12.36	0.1353	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			343.34500	323.032	14.82	0.3853	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			735.14500	748.031	14.82	0.6147	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,773.47980	6,806.509	23.20	0.9973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			1.67980	1.509	23.20	0.0027	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,697.43620	5,730.143	23.20	0.9918	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	20.55	Call			5.63620	5.143	23.20	0.0082	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,775.01050	3,806.014	20.81	0.9682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			23.21050	21.014	20.81	0.0318	0.00	0	7,000
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,136.67940	1,106.161	13.00	0.7400	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			243.07940	246.261	13.00	0.2600	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			384.38090	366.367	15.44	0.3336	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,452.47630	4,482.583	18.64	0.9603	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,170.21040	2,192.829	16.99	0.8172	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			5.41630	4.623	18.67	0.0069	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			196.21870	185.028	16.96	0.1848	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,152.61870	2,175.128	16.96	0.8152	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			421.68650	402.415	15.21	0.3607	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,128.08650	1,142.515	15.21	0.6393	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,240.78090	1,256.467	15.44	0.6664	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,491.81630	6,524.723	18.67	0.9931	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			36.07630	32.483	18.64	0.0397	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			195.01050	183.874	16.97	0.1838	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,161.41050	2,183.974	16.97	0.8162	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			193.81040	182.729	16.99	0.1828	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,700.12290	2,724.603	17.32	0.8108	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			241.12990	232.129	17.33	0.1884	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,709.02990	2,733.529	17.33	0.8116	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			240.04280	231.061	17.34	0.1877	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,717.94280	2,742.461	17.34	0.8123	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			242.22290	233.203	17.32	0.1892	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			793.19450	771.722	14.91	0.4582	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,208.79450	1,219.622	14.91	0.5418	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			789.87340	768.456	14.92	0.4567	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,215.47340	1,226.356	14.92	0.5433	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			786.56720	765.212	14.93	0.4552	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,222.16720	1,233.112	14.93	0.5448	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,676.47270	1,690.847	15.73	0.5865	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			795.12010	774.851	15.74	0.4123	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,683.72010	1,698.151	15.74	0.5877	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			792.37860	772.159	15.75	0.4111	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,690.97860	1,705.459	15.75	0.5889	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			797.87270	777.547	15.73	0.4135	0.00	0	0
Total € / R Option												0.00	0	624,066
Total € / R												73,828,570.00	5,014	805,094
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.24610		9.22890			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.26630		9.24930			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.27170		9.25470			0.0000	30,170,111.80	3,254	10,763
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.39090		9.37310			0.0000	0.00	0	5,549
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.50910		9.49100			0.0000	0.00	0	400

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	14/12/2018	Foreign Exchange Future			9.62210		9.60300			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.85840		9.83710			0.0000	0.00	0	0
Total AU\$ / R Future												30,170,111.80	3,254	27,574
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,321.24180	1,304.019	27.24	0.9989	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.14180	0.119	27.24	0.0011	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			490.32910	471.398	14.76	0.8932	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			19.62910	17.698	14.76	0.1068	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			744.27080	726.341	15.97	0.9520	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			8.64550	7.738	16.02	0.0463	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			753.94550	736.038	16.02	0.9537	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			8.33280	7.447	16.07	0.0447	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			763.63280	745.747	16.07	0.9553	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			8.97080	8.041	15.97	0.0480	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			41.35740	41.583	15.23	0.1095	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,158.25740	1,140.683	15.23	0.8905	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			40.56460	40.772	15.24	0.1076	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,167.46460	1,149.872	15.24	0.8924	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			39.78630	39.976	15.25	0.1058	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,176.68630	1,159.076	15.25	0.8942	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,686.28010	1,667.956	15.93	0.8916	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			56.63920	56.412	15.95	0.1073	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,695.63920	1,677.312	15.95	0.8927	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			57.92890	57.708	15.91	0.1096	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,676.92890	1,658.608	15.91	0.8904	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			57.28010	57.056	15.93	0.1084	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			84.28980	84.896	16.19	0.1285	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,961.28980	1,942.796	16.19	0.8715	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			83.55290	84.156	16.20	0.1274	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,970.55290	1,952.056	16.20	0.8726	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			85.03390	85.643	16.18	0.1295	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,952.03390	1,933.543	16.18	0.8705	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			264.36350	269.931	14.70	0.2840	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,437.26350	1,421.531	14.70	0.7160	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			262.53290	268.081	14.71	0.2823	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,445.43290	1,429.681	14.71	0.7177	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			266.20790	271.799	14.69	0.2856	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,429.10790	1,413.399	14.69	0.7144	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												30,170,111.80	3,254	27,574
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.32350		9.32650			0.0000	2,797,050.00	300	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.45550		9.45780			0.0000	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												2,797,050.00	300	900
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			11.31320	10.357	17.22	0.0558	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			754.81320	756.857	17.22	0.9442	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			10.86670	9.984	17.26	0.0539	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			764.36670	766.484	17.26	0.9461	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			11.77720	10.743	17.17	0.0577	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			745.27720	747.243	17.17	0.9423	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			40.07020	37.522	17.07	0.0911	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,402.27020	1,402.022	17.07	0.9089	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			39.46680	36.943	17.09	0.0898	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,411.66680	1,411.443	17.09	0.9102	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			40.68420	38.110	17.05	0.0924	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,392.88420	1,392.610	17.05	0.9076	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,797,050.00	300	900
CHF / R	On	19/03/2018	Foreign Exchange Future			12.61930		12.66400			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.87700		12.92170			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.13710		13.18290			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.18000		14.23060			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			8.17910	5.821	20.32	0.0224	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,494.17910	1,536.521	20.32	0.9776	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			8.03030	5.711	20.37	0.0220	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,504.03030	1,546.411	20.37	0.9780	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			8.33140	5.933	20.27	0.0229	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,484.33140	1,526.633	20.27	0.9771	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			72.87620	65.028	16.80	0.1129	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,681.17620	1,718.028	16.80	0.8871	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			72.06500	64.271	16.81	0.1117	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,690.36500	1,727.271	16.81	0.8883	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			71.26310	63.522	16.82	0.1106	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,699.56310	1,736.522	16.82	0.8894	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			143.35900	136.733	16.98	0.1621	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,000.45900	2,039.633	16.98	0.8379	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			142.32340	135.752	16.99	0.1610	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,009.42340	2,048.652	16.99	0.8390	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			144.40040	137.719	16.97	0.1631	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,991.50040	2,030.619	16.97	0.8369	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			782.90030	757.843	15.22	0.4495	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,272.30030	1,297.843	15.22	0.5505	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			779.87670	754.896	15.23	0.4481	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,279.27670	1,304.896	15.23	0.5519	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			776.86720	751.964	15.25	0.4467	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,286.26720	1,311.964	15.25	0.5533	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			1.85700		1.85470			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.87070		1.86810			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88410		1.88150			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92340		1.91980			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			87.14650	81.525	15.47	0.1899	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			840.14650	811.525	15.47	0.8101	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			72.90960	67.627	15.67	0.1621	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			925.90960	897.627	15.67	0.8379	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			103.92090	98.034	15.28	0.2215	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			756.92090	728.034	15.28	0.7785	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			192.17400	191.308	15.77	0.2096	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,711.17400	1,684.308	15.77	0.7904	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			178.15190	177.259	15.89	0.1962	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,797.15190	1,770.259	15.89	0.8038	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			207.32750	206.503	15.64	0.2238	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,626.32750	1,599.503	15.64	0.7762	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,708.75850	2,681.772	16.66	0.8179	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			213.05070	212.015	16.77	0.1742	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,798.05070	2,771.015	16.77	0.8258	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			202.92040	201.846	16.88	0.1667	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,887.92040	2,860.846	16.88	0.8333	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			223.75850	222.772	16.66	0.1821	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,074.22280	1,082.801	15.10	0.4678	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,676.22280	1,648.801	15.10	0.5322	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,040.08310	1,048.174	15.16	0.4566	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,742.08310	1,714.174	15.16	0.5434	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,109.45410	1,118.533	15.05	0.4791	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,611.45410	1,584.533	15.05	0.5209	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			1.96890		1.97310			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.00890		2.01310			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04860		2.05280			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25050		2.25430			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			23.40140	19.737	21.82	0.0417	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,192.40140	2,230.737	21.82	0.9583	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			29.23440	24.875	21.24	0.0522	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,998.23440	2,035.875	21.24	0.9478	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			26.13140	22.137	21.53	0.0466	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,095.13140	2,133.136	21.53	0.9534	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			198.70870	184.991	17.30	0.1798	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,167.70870	2,195.991	17.30	0.8202	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			185.25020	172.587	17.39	0.1694	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,254.25020	2,283.587	17.39	0.8306	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			172.66980	161.007	17.48	0.1596	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,341.66980	2,372.007	17.48	0.8404	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			252.89060	237.899	17.78	0.1709	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,224.89060	3,251.899	17.78	0.8291	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			241.50840	226.858	17.84	0.1641	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,313.50840	3,340.858	17.84	0.8359	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			230.66040	216.347	17.91	0.1575	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,402.66040	3,430.347	17.91	0.8425	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,116.09860	1,122.760	15.22	0.3735	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,159.35180	2,127.512	15.07	0.6472	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,016.35180	1,022.512	15.07	0.3528	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,109.15170	2,077.502	15.15	0.6368	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,066.15170	1,072.502	15.15	0.3632	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,059.09860	2,027.760	15.22	0.6265	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			1.50120		1.49590			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52370		1.51810			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54500		1.53940			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65890		1.65380			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			2.26100	2.010	21.44	0.0070	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,443.26100	2,390.010	21.44	0.9930	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1.96490	1.746	21.82	0.0061	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,542.96490	2,489.746	21.82	0.9939	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			2.61290	2.324	21.06	0.0081	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,343.61290	2,290.324	21.06	0.9919	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			70.82450	72.295	18.76	0.0981	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,489.82450	2,435.295	18.76	0.9019	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			65.39760	66.793	18.91	0.0912	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,584.39760	2,529.793	18.91	0.9088	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			76.75330	78.307	18.60	0.1056	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,395.75330	2,341.307	18.60	0.8944	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			116.15900	117.487	18.36	0.1180	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,122.15900	3,067.487	18.36	0.8820	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			109.35580	110.579	18.46	0.1118	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,215.35580	3,160.579	18.46	0.8882	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			103.68370	105.089	18.59	0.1065	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,309.68370	3,255.089	18.59	0.8935	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			866.22370	876.598	16.92	0.4177	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,928.22370	1,887.598	16.92	0.5823	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			839.74260	849.684	17.02	0.4073	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			2,001.74260	1,960.684	17.02	0.5927	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			893.68210	904.508	16.83	0.4284	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,855.68210	1,815.508	16.83	0.5716	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			0.11530		0.11480			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11480		0.11420			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11440		0.11410			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.10960		0.10530			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			1.51170		1.51050			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53660		1.53530			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56090		1.55940			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63410		1.63230			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			8.63120		8.63730			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.73700		8.74240			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.84250		8.84800			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.47390		9.48240			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			7.14900	5.701	17.76	0.0346	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			819.84900	824.501	17.76	0.9654	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			6.89290	5.493	17.82	0.0334	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			829.59290	834.293	17.82	0.9666	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			7.41500	5.917	17.71	0.0358	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			810.11500	814.717	17.71	0.9642	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			45.93860	42.903	16.48	0.1120	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,143.53860	1,145.903	16.48	0.8880	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			45.09630	42.105	16.50	0.1101	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,152.69630	1,155.105	16.50	0.8899	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			46.79500	43.715	16.47	0.1138	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,134.39500	1,136.715	16.47	0.8862	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			111.49950	106.648	16.21	0.1889	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,193.49950	1,194.148	16.21	0.8111	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			110.20900	105.391	16.23	0.1870	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,202.20900	1,202.891	16.23	0.8130	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			112.80760	107.920	16.19	0.1908	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,184.80760	1,185.420	16.19	0.8092	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			477.28590	471.837	15.16	0.4294	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			914.88590	917.937	15.16	0.5706	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			474.21550	468.819	15.17	0.4273	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			921.81550	924.919	15.17	0.5727	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			480.38120	474.880	15.14	0.4316	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			907.98120	910.980	15.14	0.5684	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			1.23580		1.23350			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24520		1.24170			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25280		1.24840			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33610		1.33100			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			665.00000	642.000		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			765.00000	742.000		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			865.00000	842.000		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			783.00000	748.000		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			883.00000	848.000		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			683.00000	648.000		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			1,216.00000	1,172.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,316.00000	1,272.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,116.00000	1,072.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			110.00000	161.000		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			10.00000	61.000		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			210.00000	261.000		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			1.39830		1.40540			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40370		1.41090			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40930		1.41650			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.23940		1.24680			0.0000	1,446,379.80	1,167	6,115
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24770		1.25510			0.0000	62,385.00	50	50
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25670		1.26410			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,508,764.80	1,217	6,165
Total QUANTO € / \$												1,508,764.80	1,217	6,165
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.07910	0.10956	9.07560			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.91060	0.10956	8.90780			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.74650	0.10956	8.74320			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	0.10956	2,568.56040	2,502.377	16.59	0.6492	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10956	1,112.56040	1,011.377	16.59	0.3508	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10956	2,506.88060	2,439.631	16.59	0.6402	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10956	1,150.88060	1,048.631	16.59	0.3598	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10956	2,631.11680	2,566.041	16.59	0.6582	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10956	1,075.11680	975.041	16.59	0.3418	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Put	0.10956	1,693.48620	1,582.795	16.24	0.4821	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Call	0.10956	1,749.48620	1,673.795	16.24	0.5179	0.00	0	11,700
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10956	4,856.54400	4,820.531	17.11	0.6334	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10956	2,378.54400	2,314.531	17.11	0.3666	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10956	3,589.25550	3,550.065	17.00	0.5289	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10956	3,411.25550	3,344.065	17.00	0.4711	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10956	4,797.50000	4,761.154	17.11	0.6289	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10956	2,419.50000	2,355.154	17.11	0.3711	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10956	4,738.90800	4,702.236	17.11	0.6245	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10956	2,460.90800	2,396.236	17.11	0.3755	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	8.62	Call		0.10956	5,240.39260	5,219.625	17.36	0.5700	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10956	4,008.39260	3,954.625	17.36	0.4300	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.10956	5,344.30820	5,323.895	17.36	0.5770	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.10956	3,912.30820	3,858.895	17.36	0.4230	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10956	5,292.17610	5,271.584	17.36	0.5735	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10956	3,960.17610	3,906.584	17.36	0.4265	0.00	0	0
Total R / ¥EN Option												0.00	0	12,900
Total R / ¥EN												0.00	0	12,900
RAIN	On	19/03/2018	Foreign Exchange Future			21,721.83000		21,734.08000			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			8.92880		8.91940			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.06200		9.05230			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.19090		9.18090			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.89550		9.88810			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			3.46200	2.593	18.25	0.0163	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,044.06200	1,033.793	18.25	0.9837	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			3.35940	2.514	18.31	0.0158	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,053.95940	1,043.714	18.31	0.9842	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			3.56820	2.676	18.19	0.0168	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,034.16820	1,023.876	18.19	0.9832	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			48.48700	45.634	15.56	0.1197	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,096.18700	1,083.634	15.56	0.8803	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			47.60580	44.702	15.56	0.1176	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,105.30580	1,092.702	15.56	0.8824	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			49.38310	46.585	15.55	0.1218	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,087.08310	1,074.585	15.55	0.8782	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			144.81110	142.889	14.90	0.2451	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			963.91110	951.989	14.90	0.7549	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			143.20420	141.282	14.92	0.2427	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			972.30420	960.382	14.92	0.7573	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			146.43770	144.515	14.88	0.2475	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			955.53770	943.616	14.88	0.7525	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			590.65030	590.496	14.01	0.5084	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			692.55030	684.996	14.01	0.4916	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			586.88920	586.724	14.03	0.5060	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			698.78920	691.224	14.03	0.4940	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			583.15720	582.976	14.04	0.5036	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			705.05720	697.476	14.04	0.4964	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			3.09680		3.09290			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.05500		3.05120			0.0000	0.00	0	4,540
TRY / R	On	17/09/2018	Foreign Exchange Future			3.01230		3.00890			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.98770		2.98190			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,540
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.41100	0.414	18.93	0.0078	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			427.51100	423.614	18.93	0.9922	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.38000	0.382	19.12	0.0072	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			437.48000	433.582	19.12	0.9928	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.44520	0.449	18.75	0.0085	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			417.54520	413.648	18.75	0.9915	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.91420	2.815	16.06	0.0271	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			611.71420	607.815	16.06	0.9729	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.87740	2.784	16.23	0.0266	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			621.67740	617.784	16.23	0.9734	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.95320	2.847	15.89	0.0277	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			601.75320	597.847	15.89	0.9723	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			27.01360	27.073	14.08	0.1662	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			378.11360	374.773	14.08	0.8338	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			25.87530	25.919	14.12	0.1601	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			386.97530	383.619	14.12	0.8399	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			28.20150	28.277	14.04	0.1724	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			369.30150	365.977	14.04	0.8276	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			53.80130	54.104	15.52	0.1982	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			601.90130	596.404	15.52	0.8018	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			52.61080	52.903	15.56	0.1944	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			610.71080	605.203	15.56	0.8056	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			55.02030	55.333	15.49	0.2021	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			593.12030	587.633	15.49	0.7979	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			1.17310		1.18090			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.15680		1.16440			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.13890		1.14640			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									787 513 694.60	66,244	1,718,197
Total Options									43 730 512.82	154,400	4,000,614
Grand Total:									831,244,207.42	220,644	5,718,811