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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/03/2018 Foreign Exchange Future			11.91450		11.76310			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.92000		11.76310			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.92230		11.77380			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.93270		11.78430			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.93980		11.79120			0.0000	1,562,525,806.60	130,867	751,451
\$ / R On 22/03/2018 Foreign Exchange Future			11.94510		11.79650			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.95580		11.80700			0.0000	0.00	0	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.95760		11.80870			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.97170		11.82230			0.0000	419,009,500.00	35,000	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.98830		11.83860			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			12.00150		11.85170			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.00320		11.85330			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.01140		11.86140			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			12.01470		11.86470			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			12.02620		11.87590			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.02950		11.87910			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.03430		11.88390			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.03590		11.88550			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.04070		11.89030			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.06170		11.91120			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.09030		11.93930			0.0000	58,553,322.90	4,843	225,781

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			12.10760		11.95640			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.11240		11.96110			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.11870		11.96730			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.14080		11.98900			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.14710		11.99520			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.14870		11.99680			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.15810		12.00610			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.16920		12.01700			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.17870		12.02630			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.20710		12.05420			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.23370		12.08050			0.0000	538,282.80	44	38,398
\$ / R	On	28/09/2018	Foreign Exchange Future			12.25090		12.09740			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.29310		12.13900			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.29930		12.14520			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.30250		12.14830			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.31030		12.15600			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.32280		12.16830			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.32750		12.17290			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.34940		12.19450			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.36620		12.21110			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.37080		12.21560			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.39640		12.24110			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.46280		12.30700			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.51300		12.35680			0.0000	3,128,250.00	250	600
\$ / R	On	14/06/2019	Foreign Exchange Future			12.64860		12.49120			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.92910		12.76910			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.24050		13.07630			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.32580		13.15970			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.41470		13.24680			0.0000	0.00	0	0
Total \$ / R Future												2,043,755,162.30	171,004	1,166,621
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,736.90000	1,585.500	16.00	1.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			0.00000	0.000	16.00	0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			0.00000	0.000	16.00	0.0000	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,636.90000	1,485.500	16.00	1.0000	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,636.90850	1,480.000	49.41	1.0000	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			0.00850	0.000	49.41	0.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			114.10760	51.614	14.45	0.3111	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			87.90760	173.914	14.45	0.6889	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			300.66300	181.553	14.92	0.6812	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			24.46300	53.853	14.92	0.3188	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,545.73350	2,397.317	25.27	0.9999	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.03350	0.017	25.27	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00010	0.001	37.67	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,708.80010	5,560.201	37.67	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00010	0.001	37.67	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,718.80010	5,570.201	37.67	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00010	0.001	37.67	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			32.00780	11.489	13.12	0.0732	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			211.99330	314.557	13.41	0.7829	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			90.79330	44.757	13.41	0.2171	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			9.20970	15.613	15.94	0.0822	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			139.78510	223.528	13.59	0.6574	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			148.58510	83.728	13.59	0.3426	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			205.78550	306.966	13.43	0.7742	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			94.58550	47.166	13.43	0.2258	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			373.20780	501.289	13.12	0.9268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			177.86260	103.422	13.65	0.3958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			258.35830	370.148	13.32	0.8391	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			67.15830	30.348	13.32	0.1609	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			182.03160	277.547	13.48	0.7375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			110.83160	57.747	13.48	0.2625	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			768.00970	625.813	15.94	0.9178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			41.59810	16.242	13.19	0.0974	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			34.59290	60.034	14.69	0.2595	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			443.39290	320.234	14.69	0.7405	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			74.13630	123.925	13.93	0.4522	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			272.93630	174.125	13.93	0.5478	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			119.06260	193.222	13.65	0.6042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			2.13110	3.861	17.99	0.0221	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00380	0.021	37.67	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,598.80380	4,450.221	37.67	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			691.23240	551.664	15.65	0.8911	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			12.43240	21.464	15.65	0.1089	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			332.79810	456.042	13.19	0.9026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			914.07100	769.332	16.71	0.9500	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,559.40720	1,411.204	19.84	0.9940	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.60720	1.004	19.84	0.0060	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			76.76930	128.000	13.90	0.4628	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			265.56930	168.200	13.90	0.5372	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,160.93110	1,014.061	17.99	0.9779	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.08800	0.055	24.77	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,869.06020	1,720.560	21.12	0.9978	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.26020	0.360	21.12	0.0022	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			963.18510	817.859	16.97	0.9576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			4.38510	7.659	16.97	0.0424	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			5.27100	9.132	16.71	0.0500	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,729.17680	1,580.767	20.54	0.9965	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			44.84240	77.124	14.43	0.3167	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			383.64240	267.324	14.43	0.6833	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			28.66770	49.962	14.86	0.2235	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			487.46770	360.162	14.86	0.7765	0.00	0	3,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,628.88800	2,480.255	24.77	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.18800	0.240	21.66	0.0015	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.66270	1.113	19.72	0.0066	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,529.46270	1,381.313	19.72	0.9934	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.94920	1.690	19.22	0.0099	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,409.74920	1,261.890	19.22	0.9901	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.37680	0.567	20.54	0.0035	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.11020	0.121	22.61	0.0008	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.22350	0.298	21.37	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,929.02350	1,780.498	21.37	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.92070	1.632	19.26	0.0096	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,419.72070	1,271.832	19.26	0.9904	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,998.98800	1,850.440	21.66	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.09250	0.075	26.83	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,909.03500	1,760.517	21.29	0.9980	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.23500	0.317	21.29	0.0020	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,748.89090	2,600.268	26.14	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.09090	0.068	26.14	0.0004	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,228.91020	2,080.321	22.61	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,048.96660	1,900.406	21.87	0.9987	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.12890	0.148	22.32	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,158.92890	2,010.348	22.32	0.9991	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,328.88870	2,180.291	23.02	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.08870	0.091	23.02	0.0006	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,808.89250	2,660.275	26.83	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,032.19690	886.204	17.33	0.9663	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.13490	0.157	22.24	0.0010	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,138.93490	1,990.357	22.24	0.9990	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,458.88470	2,310.264	23.56	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.08470	0.064	23.56	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.16660	0.206	21.87	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.09880	0.105	22.82	0.0007	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,778.89170	2,630.271	26.49	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.09170	0.071	26.49	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.14810	0.177	22.07	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,098.94810	1,950.377	22.07	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			3.39690	6.004	17.33	0.0337	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,998.89810	2,850.299	29.00	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.09470	0.084	27.74	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,888.89470	2,740.284	27.74	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.12050	0.136	22.44	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,188.92050	2,040.336	22.44	0.9992	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,278.89880	2,130.305	22.82	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,368.88330	2,220.281	23.19	0.9995	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,898.84070	3,750.366	37.67	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.04070	0.166	37.67	0.0006	0.00	0	750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		0.08420	0.069	23.44	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,428.88420	2,280.269	23.44	0.9996	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		0.09810	0.099	29.00	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,698.88970	2,550.263	25.57	0.9996	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,728.89040	2,580.266	25.92	0.9996	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		0.09040	0.066	25.92	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,778.86000	3,630.433	37.67	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call		0.06000	0.233	37.67	0.0009	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call		0.08330	0.081	23.19	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call		0.21260	0.280	21.45	0.0017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put		2,958.89680	2,810.293	28.54	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call		0.09680	0.093	28.54	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put		2,648.88850	2,500.257	25.00	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call		0.08850	0.057	25.00	0.0003	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call		0.08970	0.063	25.57	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call		0.10180	0.115	30.25	0.0006	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		0.10320	0.111	22.73	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put		2,258.90320	2,110.311	22.73	0.9993	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call		0.08390	0.073	23.35	0.0005	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put		2,408.88390	2,260.273	23.35	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put		1,949.01260	1,800.480	21.45	0.9983	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call		0.10360	0.123	30.82	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		2.20800	3.992	17.94	0.0228	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put		1,151.00800	1,004.192	17.94	0.9772	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call		0.08990	0.063	25.69	0.0004	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put		2,708.88990	2,560.264	25.69	0.9996	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put		3,108.90180	2,960.315	30.25	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put		1,429.69310	1,281.775	19.31	0.9907	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		8.54580	14.527	16.04	0.0770	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		787.34580	644.727	16.04	0.9230	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		18.85730	32.964	15.26	0.1578	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		587.65730	453.164	15.26	0.8422	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		3,158.90360	3,010.323	30.82	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		0.10550	0.131	31.39	0.0006	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,658.88870	2,510.258	25.12	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		0.08870	0.058	25.12	0.0003	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		1,969.00230	1,820.463	21.54	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		0.20230	0.263	21.54	0.0016	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		0.89310	1.575	19.31	0.0093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		0.11630	0.180	34.36	0.0007	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		2,208.91520	2,060.328	22.53	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		0.11520	0.128	22.53	0.0008	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		0.30420	0.437	20.88	0.0027	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,809.10420	1,660.637	20.88	0.9973	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		3,208.90550	3,060.331	31.39	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.00850	0.042	37.67	0.0002	0.00	0	225,000

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	12.40	Call			16.17160	28.240	15.40	0.1382	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			624.97160	488.440	15.40	0.8618	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,068.90040	2,920.309	29.79	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.10040	0.109	29.79	0.0005	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,468.91630	3,320.380	34.36	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,118.94130	1,970.367	22.16	0.9990	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.08360	0.077	23.27	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,388.88360	2,240.277	23.27	0.9995	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,709.19790	1,560.806	20.46	0.9963	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.39790	0.606	20.46	0.0037	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,368.80850	4,220.242	37.67	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.01460	0.068	37.67	0.0003	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,708.87500	3,560.433	37.10	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.07500	0.234	37.10	0.0009	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.52600	0.847	20.05	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,609.32600	1,461.047	20.05	0.9949	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.14130	0.167	22.16	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,280.22520	1,132.803	18.61	0.9849	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			11.10830	19.059	15.76	0.0981	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			719.90830	579.259	15.76	0.9019	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			71.58210	119.955	13.97	0.4417	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			280.38210	180.155	13.97	0.5583	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,208.81460	4,060.268	37.67	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.10220	0.117	30.37	0.0006	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,318.90990	3,170.351	32.65	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.10990	0.151	32.65	0.0007	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.81570	1.418	19.43	0.0084	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,459.61570	1,311.619	19.43	0.9916	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1.42520	2.603	18.61	0.0151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.70290	1.192	19.64	0.0071	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1.78670	3.271	18.25	0.0188	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,210.58670	1,063.471	18.25	0.9812	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,958.83350	3,810.340	37.67	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.03350	0.140	37.67	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,118.90220	2,970.317	30.37	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,698.80010	5,550.201	37.67	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,668.88520	3,520.424	36.64	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.08520	0.224	36.64	0.0009	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.55700	0.906	19.97	0.0054	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,589.35700	1,441.106	19.97	0.9946	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,509.50290	1,361.392	19.64	0.9929	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			288.91110	190.724	14.12	0.5471	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			85.41110	135.824	14.12	0.4529	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			134.21710	77.380	13.23	0.2838	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			221.21710	313.180	13.23	0.7162	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			108.28110	59.291	13.05	0.2347	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	28/03/2018	Foreign Exchange Option	11.66	Call		255.28110	355.091	13.05	0.7653	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,791.61410	2,642.745	24.08	0.9985	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		0.31410	0.345	24.08	0.0015	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		1,197.41860	1,051.659	17.12	0.9590	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		6.11860	9.259	17.12	0.0410	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call		204.94120	292.113	13.43	0.6796	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put		156.24120	94.513	13.43	0.3204	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put		217.63510	140.316	13.73	0.4159	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call		156.33510	227.916	13.73	0.5841	0.00	0	546
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put		107.57790	64.480	13.14	0.2223	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call		319.87790	426.180	13.14	0.7777	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put		483.35490	377.643	14.67	0.6277	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call		111.95490	155.943	14.67	0.3723	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		2,440.23030	2,291.143	18.95	0.9908	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		1.93030	2.643	18.95	0.0092	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		3,148.42610	2,998.656	22.32	0.9943	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		1.72610	1.856	22.32	0.0057	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,957.40180	3,807.948	25.61	0.9967	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		0.70180	1.148	25.61	0.0033	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,945.37390	1,799.073	18.04	0.9686	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		6.77390	10.473	18.04	0.0314	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,799.74730	3,650.394	24.81	0.9951	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		1.14730	1.794	24.81	0.0049	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		3,370.59660	3,220.722	22.92	0.9939	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		1.99660	2.122	22.92	0.0061	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put		416.31850	324.345	14.25	0.5392	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call		177.71850	235.745	14.25	0.4608	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call		344.41940	441.149	13.35	0.6959	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put		183.01940	129.749	13.35	0.3041	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put		730.32990	613.053	15.50	0.7217	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call		95.02990	127.753	15.50	0.2783	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call		474.52970	587.824	12.98	0.8010	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put		109.82970	73.124	12.98	0.1990	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put		233.90820	171.865	13.56	0.3630	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call		298.60820	386.565	13.56	0.6370	0.00	0	2,000
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		938.89990	814.055	16.13	0.7844	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		74.79990	100.255	16.13	0.2156	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		9.13180	13.566	17.91	0.0373	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,993.23180	1,847.366	17.91	0.9627	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,755.80060	3,606.352	23.79	0.9935	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		1.70060	2.552	23.79	0.0065	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		2,524.58000	2,375.211	18.26	0.9858	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		3.68000	4.711	18.26	0.0142	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,877.64150	3,727.744	22.99	0.9947	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		1.54150	2.044	22.99	0.0053	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,620.04980	2,471.057	18.76	0.9848	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	14/05/2018	Foreign Exchange Option	14.50	Call			3.94980	5.357	18.76	0.0152	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			81.63880	108.568	16.10	0.2235	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			947.73880	824.268	16.10	0.7765	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,419.70960	2,272.451	18.61	0.9773	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			5.20960	8.351	18.61	0.0227	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			502.54550	407.306	14.54	0.5685	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			188.04550	243.206	14.54	0.4315	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,004.30420	1,145.009	12.18	0.9659	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			18.80420	9.109	12.18	0.0341	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			389.17870	486.119	13.40	0.6902	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			203.67870	150.219	13.40	0.3098	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			370.18390	291.504	14.05	0.4663	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			260.48390	332.204	14.05	0.5337	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,915.45830	1,774.954	18.30	0.9233	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			26.65830	36.654	18.30	0.0767	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,979.92850	3,829.829	20.49	0.9959	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.12850	1.529	20.49	0.0041	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,521.54900	3,371.746	20.31	0.9913	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.74900	3.446	20.31	0.0087	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			100.93330	127.580	16.63	0.2133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,211.63330	1,087.280	16.63	0.7867	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,441.44460	4,290.748	19.65	0.9972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.74460	1.048	19.65	0.0028	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			106.81250	134.949	16.51	0.2240	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,167.51250	1,044.649	16.51	0.7760	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,177.62120	3,029.219	19.50	0.9793	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			6.92120	9.519	19.50	0.0207	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			49.80260	64.751	17.82	0.1171	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,750.50260	1,614.450	17.82	0.8829	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,207.30720	3,058.773	19.51	0.9801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			6.60720	9.073	19.51	0.0199	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			190.40020	237.250	15.30	0.3606	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			751.10020	646.950	15.30	0.6394	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			981.58960	1,120.263	12.50	0.9218	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			42.28960	29.963	12.50	0.0782	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			46.36230	60.368	17.93	0.1099	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,807.06230	1,670.068	17.93	0.8901	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			339.68700	416.570	14.08	0.5541	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			400.38700	326.270	14.08	0.4459	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			111.78400	141.171	16.42	0.2329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,132.48400	1,010.871	16.42	0.7671	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			601.24340	711.436	13.12	0.7685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			161.94340	121.135	13.12	0.2315	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			142.33750	179.167	15.93	0.2854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			953.03750	838.866	15.93	0.7146	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,564.46780	3,414.755	19.60	0.9883	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	15.50	Call			3.76780	5.055	19.60	0.0117	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,783.47040	2,637.508	19.41	0.9638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			12.77040	17.808	19.41	0.0362	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			75.10250	96.699	17.21	0.1668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,435.80250	1,306.399	17.21	0.8332	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,881.67100	2,734.962	19.43	0.9684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			10.97100	15.262	19.43	0.0316	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			88.03150	111.598	16.91	0.1896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,318.73150	1,191.298	16.91	0.8104	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			213.72260	265.458	15.04	0.3949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			674.42260	575.158	15.04	0.6051	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,581.26740	4,430.503	19.65	0.9978	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.56740	0.803	19.65	0.0022	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,551.30160	4,400.550	19.65	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.60160	0.850	19.65	0.0023	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			82.80780	105.589	17.02	0.1805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,363.50780	1,235.289	17.02	0.8195	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,594.29440	3,444.511	19.60	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.59440	4.811	19.60	0.0112	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			61.84000	80.010	17.50	0.1413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,582.54000	1,449.710	17.50	0.8587	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,221.83390	4,071.283	19.65	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.13390	1.583	19.65	0.0041	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			60.36310	78.144	17.53	0.1384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,601.06310	1,467.844	17.53	0.8616	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,440.80010	5,289.846	19.65	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.10010	0.146	19.65	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			32.58920	42.712	18.46	0.0803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,093.28920	1,952.412	18.46	0.9197	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,494.90500	3,345.372	19.58	0.9870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			4.20500	5.672	19.58	0.0130	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			39.74940	51.913	18.16	0.0959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,930.44940	1,791.613	18.16	0.9041	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,471.40260	4,320.690	19.65	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.70260	0.990	19.65	0.0026	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			29.04030	38.132	18.64	0.0724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,189.74030	2,047.832	18.64	0.9276	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			39.28390	51.317	18.18	0.0949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,939.98390	1,801.017	18.18	0.9051	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,060.91840	4,910.015	19.65	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.21840	0.314	19.65	0.0009	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,340.82320	5,189.879	19.65	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.12320	0.179	19.65	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			254.33340	314.154	14.66	0.4507	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			565.03340	473.854	14.66	0.5493	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			43.68900	56.955	18.02	0.1043	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,854.38900	1,716.655	18.02	0.8957	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,270.84230	5,119.906	19.65	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.14230	0.206	19.65	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			24.48510	32.231	18.91	0.0620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,335.18510	2,191.931	18.91	0.9380	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			251.39820	310.653	14.68	0.4469	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			572.09820	480.353	14.68	0.5531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			36.61410	47.890	18.29	0.0892	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,997.31410	1,857.590	18.29	0.9108	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,711.13960	4,560.325	19.65	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.43960	0.625	19.65	0.0017	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			40.69720	53.128	18.12	0.0980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,911.39720	1,772.828	18.12	0.9020	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,980.95670	4,830.069	19.65	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.25670	0.369	19.65	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,607.44580	2,463.113	19.37	0.9539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			16.74580	23.413	19.37	0.0461	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			58.92320	76.323	17.57	0.1355	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,619.62320	1,486.023	17.57	0.8645	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			41.18070	53.746	18.11	0.0990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,901.88070	1,763.446	18.11	0.9010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,365.85230	3,216.711	19.55	0.9842	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			5.15230	7.011	19.55	0.0158	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			295.72370	363.265	14.32	0.5031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			476.42370	392.965	14.32	0.4969	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,852.95770	3,702.806	19.65	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.25770	3.106	19.65	0.0075	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,286.53560	3,137.679	19.53	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			5.83560	7.979	19.53	0.0177	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			5.56980	7.602	19.54	0.0169	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,316.26980	3,167.302	19.54	0.9831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			239.99340	297.019	14.79	0.4316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			600.69340	506.719	14.79	0.5684	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,068.90150	2,921.035	19.48	0.9757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			8.20150	11.335	19.48	0.0243	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			489.65000	404.962	14.38	0.5052	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			288.95000	355.262	14.38	0.4948	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			84.85780	107.949	16.98	0.1840	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,345.55780	1,217.649	16.98	0.8160	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			816.49370	946.153	12.75	0.8713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			77.19370	55.853	12.75	0.1287	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			558.00290	467.396	14.63	0.5453	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			257.30290	317.696	14.63	0.4547	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,610.70010	8,459.700	19.65	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.65	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,481.36650	1,350.833	17.30	0.8416	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			70.66650	91.133	17.30	0.1584	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			381.93420	466.166	13.89	0.5975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			342.63420	275.866	13.89	0.4025	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			285.62010	351.324	14.40	0.4907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			496.32010	411.024	14.40	0.5093	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			144.78060	107.732	13.06	0.2124	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			634.08060	748.032	13.06	0.7876	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			444.85910	537.563	13.64	0.6545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			275.55910	217.263	13.64	0.3455	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			455.24100	549.256	13.60	0.6632	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			265.94100	208.956	13.60	0.3368	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.05220	0.077	19.65	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,750.75220	5,599.777	19.65	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			242.72380	189.018	13.50	0.3151	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			482.02380	579.318	13.50	0.6849	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			114.04190	84.066	12.94	0.1764	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			703.34190	824.366	12.94	0.8236	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.05110	0.075	19.65	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,760.75110	5,609.775	19.65	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.05000	0.074	19.65	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,770.75000	5,619.774	19.65	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,894.95850	1,757.923	18.04	0.8874	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			51.35850	65.523	18.04	0.1126	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,145.19160	3,994.649	19.13	0.9945	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.59160	2.249	19.13	0.0055	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,667.33610	3,517.596	19.14	0.9883	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.73610	5.196	19.14	0.0117	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,063.10850	1,923.943	18.29	0.9028	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			44.20850	56.343	18.29	0.0972	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,703.85160	1,570.915	17.61	0.8550	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			71.15160	89.615	17.61	0.1450	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			357.56370	430.664	14.26	0.5358	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			460.26370	381.964	14.26	0.4642	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,824.67430	1,689.509	17.84	0.8716	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			61.97430	78.209	17.84	0.1284	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,881.73170	1,746.929	17.82	0.8646	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			70.73170	87.729	17.82	0.1354	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,949.33520	3,799.642	19.03	0.9863	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			4.53520	6.742	19.03	0.0137	10,113.00	1,500	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,246.05650	2,106.319	18.39	0.9002	3,159,478.95	1,500	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			51.25650	63.419	18.39	0.0998	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,731.16820	3,582.225	19.03	0.9817	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.36820	9.325	19.03	0.0183	13,986.90	1,500	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			39.52820	49.921	18.82	0.0801	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,494.32820	2,352.821	18.82	0.9199	3,529,231.35	1,500	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,340.71160	2,200.031	18.55	0.9074	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	25/07/2018	Foreign Exchange Option	14.29	Call		47.51160	58.731	18.55	0.0926	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,875.05890	1,741.505	17.70	0.8536	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		81.15890	99.605	17.70	0.1464	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,318.46150	4,168.232	19.73	0.9877	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		4.56150	6.332	19.73	0.0123	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,823.10220	3,674.370	19.73	0.9775	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		9.20220	12.470	19.73	0.0225	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,926.44980	1,792.586	17.73	0.8539	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,170.93490	4,021.287	20.09	0.9814	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		7.93490	10.487	20.09	0.0186	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		644.40730	555.177	14.77	0.5309	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		341.40730	404.377	14.77	0.4691	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		83.44980	101.786	17.73	0.1461	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,639.09660	2,497.485	18.83	0.9162	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		45.39660	56.185	18.83	0.0838	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,858.68550	1,728.298	17.45	0.8240	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		112.88550	135.398	17.45	0.1760	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,525.80950	4,375.616	20.40	0.9795	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		10.00950	12.716	20.40	0.0205	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,013.86840	3,865.530	20.40	0.9658	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		18.06840	22.630	20.40	0.0342	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		277.85960	324.877	15.72	0.3579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		1,047.35960	941.177	15.72	0.6421	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,173.39790	1,307.956	12.91	0.8769	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		92.89790	74.256	12.91	0.1231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,108.93490	2,963.792	19.27	0.9227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		49.43490	57.492	19.27	0.0773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		366.57770	426.516	15.05	0.4453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		786.07770	692.816	15.05	0.5547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		4,082.33600	3,934.551	20.48	0.9601	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		22.83600	28.251	20.48	0.0399	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put		3,916.69000	3,769.792	20.48	0.9538	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call		27.19000	33.492	20.48	0.0462	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put		3,984.81120	3,837.533	20.48	0.9565	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call		25.31120	31.233	20.48	0.0435	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		255.05810	298.387	15.93	0.3335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		1,134.55810	1,024.687	15.93	0.6665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,717.61950	1,592.344	17.15	0.7880	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		148.11950	176.044	17.15	0.2120	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call		138.90420	165.163	17.26	0.2007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put		1,788.40420	1,661.464	17.26	0.7993	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		335.78800	391.416	15.26	0.4162	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put		865.28800	767.716	15.26	0.5838	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		187.41580	220.229	16.68	0.2573	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,466.91580	1,346.529	16.68	0.7427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put		4,023.79260	3,876.307	20.48	0.9580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			24.29260	30.007	20.48	0.0420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			325.27560	379.402	15.34	0.4060	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			894.77560	795.702	15.34	0.5940	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			204.36190	239.172	16.47	0.2764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,373.86190	1,255.472	16.47	0.7236	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,229.04340	4,080.570	20.48	0.9651	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			19.54340	24.270	20.48	0.0349	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,948.46340	4,797.636	20.48	0.9823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			8.96340	11.336	20.48	0.0177	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			617.95820	708.485	13.87	0.6412	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			387.45820	324.785	13.87	0.3588	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,416.33820	1,296.643	16.57	0.7324	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			196.83820	230.343	16.57	0.2676	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			669.04900	764.535	13.70	0.6731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			338.54900	280.835	13.70	0.3269	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			59.09680	69.300	18.86	0.0921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,848.59680	2,705.600	18.86	0.9079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			59.90130	70.283	18.83	0.0933	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,829.40130	2,686.583	18.83	0.9067	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			812.49590	923.207	13.35	0.7502	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			231.99590	189.507	13.35	0.2498	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			59.49670	69.789	18.85	0.0927	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,838.99670	2,696.088	18.85	0.9073	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			25.08530	30.945	20.57	0.0420	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,846.87820	1,719.696	17.33	0.7990	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			144.27820	170.596	17.33	0.2010	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,717.04180	4,567.160	20.57	0.9739	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			14.44180	18.060	20.57	0.0261	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,177.68530	4,030.045	20.57	0.9580	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,459.60540	2,324.127	18.10	0.8535	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			108.60540	127.227	18.10	0.1465	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,995.21270	2,853.034	18.92	0.8921	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			80.41270	92.334	18.92	0.1079	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,834.39180	1,710.751	17.19	0.7724	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			182.69180	213.251	17.19	0.2276	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,890.99790	4,741.775	20.50	0.9681	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			19.29790	24.275	20.50	0.0319	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,353.45620	4,206.856	20.50	0.9513	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			31.75620	39.356	20.50	0.0487	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			441.36780	378.389	14.04	0.3631	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			697.36780	788.689	14.04	0.6369	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			180.60750	210.640	17.24	0.2232	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,884.60750	1,760.340	17.24	0.7768	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,678.86090	4,530.724	20.46	0.9607	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			24.86090	31.024	20.46	0.0393	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,793.03070	2,653.660	18.51	0.8702	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			101.33070	116.460	18.51	0.1298	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,435.67810	1,574.006	13.13	0.8895	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			92.77810	76.506	13.13	0.1105	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,344.01060	1,233.351	16.25	0.6704	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			296.91060	340.851	16.25	0.3296	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			337.54650	286.703	13.74	0.2978	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			840.44650	944.203	13.74	0.7022	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,823.84580	1,704.114	17.10	0.7503	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			218.34580	253.513	17.10	0.2497	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,137.43580	4,988.092	20.37	0.9660	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			21.93580	27.492	20.37	0.0340	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,542.08300	4,395.729	20.37	0.9476	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			36.58300	45.129	20.37	0.0524	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,693.22670	1,577.869	16.87	0.7218	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			254.32670	294.069	16.87	0.2782	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,563.37460	3,419.008	19.70	0.8998	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			84.47460	95.208	19.70	0.1002	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			913.77560	1,021.323	13.76	0.7121	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			338.17560	290.523	13.76	0.2879	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			113.51780	128.990	18.70	0.1337	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,977.91780	2,838.190	18.70	0.8663	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,809.71980	3,666.789	20.13	0.9086	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			75.31980	87.589	20.13	0.0914	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,170.26580	1,068.693	15.81	0.6114	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			385.86580	439.493	15.81	0.3886	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			813.05920	728.629	15.03	0.5044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			528.65920	599.429	15.03	0.4956	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			114.05260	129.614	18.68	0.1343	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,968.45260	2,828.814	18.68	0.8657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,819.38830	1,700.793	17.04	0.7411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			234.98830	271.593	17.04	0.2589	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			395.48520	450.310	15.75	0.3964	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,139.88520	1,039.510	15.75	0.6036	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,051.56810	4,902.936	20.29	0.9600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			27.16810	33.736	20.29	0.0400	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,798.69700	2,660.778	18.39	0.8539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			124.29700	141.578	18.39	0.1461	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			112.98880	128.370	18.71	0.1330	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,987.38880	2,847.570	18.71	0.8670	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,814.88640	1,697.345	16.97	0.7303	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			255.98640	293.745	16.97	0.2697	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,363.94810	5,213.639	20.13	0.9646	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			25.04810	30.039	20.13	0.0354	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,730.47590	4,582.928	20.13	0.9454	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			41.57590	49.329	20.13	0.0546	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,952.63700	2,815.658	18.34	0.8366	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			159.63700	178.458	18.34	0.1634	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			175.51210	194.136	18.58	0.1669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,128.71210	2,991.136	18.58	0.8331	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			311.75220	351.291	17.08	0.2823	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,004.95220	1,888.291	17.08	0.7177	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,005.83320	1,110.731	14.06	0.6843	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			449.03320	397.731	14.06	0.3157	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			174.84760	193.371	18.59	0.1663	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,138.04760	3,000.371	18.59	0.8337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			174.18380	192.608	18.61	0.1657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,147.38380	3,009.608	18.61	0.8343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			376.34760	417.590	17.45	0.2928	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,255.14760	2,138.990	17.45	0.7072	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			374.77310	415.846	17.46	0.2917	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,263.57310	2,147.246	17.46	0.7083	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			377.92530	419.343	17.44	0.2938	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,246.72530	2,130.743	17.44	0.7062	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,317.97500	7,170.818	20.35	0.9290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			87.07500	99.918	20.35	0.0710	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			404.27380	431.285	18.83	0.2504	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,445.17380	3,312.185	18.83	0.7496	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			403.40430	430.309	18.85	0.2498	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,454.30430	3,321.209	18.85	0.7502	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			405.14710	432.265	18.82	0.2510	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,436.04710	3,303.165	18.82	0.7490	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			705.35430	759.181	18.00	0.3580	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,799.05430	2,688.681	18.00	0.6420	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			703.53820	757.225	18.01	0.3572	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,807.23820	2,696.725	18.01	0.6428	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			707.17690	761.135	17.99	0.3587	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,790.87690	2,680.635	17.99	0.6413	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,944.02000	2,833.086	18.19	0.6421	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			733.72000	788.886	18.19	0.3579	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			804.41980	863.687	18.17	0.3744	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,907.61980	2,798.987	18.17	0.6256	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			802.50890	861.646	18.18	0.3737	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,915.70890	2,806.945	18.18	0.6263	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			806.32900	865.727	18.17	0.3752	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,899.52900	2,791.027	18.17	0.6248	0.00	0	0
Total \$ / R Option												6,712,810.20	6,000	3,698,484
Total \$ / R												2,050,467,972.50	177,004	4,865,105
\$ / R	MAXI	On	19/03/2018	Foreign Exchange Future		11.93980		11.79120			0.0000	238,796.00	20	452
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.09030		11.93930			0.0000	120,903.00	10	138
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.23370		12.08050			0.0000	0.00	0	45

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 Future			12.37080		12.21560			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			12.64860		12.49120			0.0000	0.00	0	0
Total \$ / R MAXI Future											359,699.00	30	638
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			22.34680	29.801	21.37	0.0018	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			192,902.34680	178,049.801	21.37	0.9982	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			21.79450	28.882	21.41	0.0018	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			193,901.79450	179,048.882	21.41	0.9982	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			22.91560	30.750	21.33	0.0019	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			191,902.91560	177,050.750	21.33	0.9981	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			3,535.27540	4,626.874	18.34	0.0864	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			202,605.27540	188,596.874	18.34	0.9136	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			3,494.25110	4,574.258	18.36	0.0855	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			203,564.25110	189,544.258	18.36	0.9145	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			3,576.82070	4,680.245	18.32	0.0873	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			201,646.82070	187,650.245	18.32	0.9127	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			11,124.81090	13,238.651	17.65	0.1654	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			204,074.81090	190,868.651	17.65	0.8346	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			11,037.95060	13,135.381	17.66	0.1643	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			204,987.95060	191,765.381	17.66	0.8357	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			11,212.42710	13,342.801	17.64	0.1666	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			203,162.42710	189,972.801	17.64	0.8334	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			310,128.84920	296,044.487	18.91	0.8741	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			10,787.34790	12,239.301	18.88	0.1271	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			308,227.34790	294,159.301	18.88	0.8729	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			10,737.93720	12,181.593	18.90	0.1265	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			309,177.93720	295,101.593	18.90	0.8735	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			10,688.84920	12,124.487	18.91	0.1259	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			37,634.75540	41,759.011	17.45	0.2928	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			225,514.75540	213,899.011	17.45	0.7072	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			37,477.31360	41,584.600	17.46	0.2917	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			226,357.31360	214,724.600	17.46	0.7083	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			37,792.52840	41,934.293	17.44	0.2938	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			224,672.52840	213,074.293	17.44	0.7062	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											359,699.00	30	638
£ / R	On	01/03/2018			16.37490		16.24360			0.0000	278,373.30	17	0
£ / R	On	15/03/2018			16.40480		16.27920			0.0000	0.00	0	38
£ / R	On	19/03/2018			16.41680		16.29110			0.0000	73,136,844.00	4,455	192,942
£ / R	On	30/04/2018			16.55170		16.42300			0.0000	0.00	0	9
£ / R	On	18/06/2018			16.69400		16.56460			0.0000	25,541,820.00	1,530	14,467
£ / R	On	17/09/2018			16.95840		16.82690			0.0000	0.00	0	13,662
£ / R	On	14/12/2018			17.21630		17.08450			0.0000	0.00	0	898
£ / R	On	18/03/2019			17.49120		17.35870			0.0000	0.00	0	951

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/06/2019	Foreign Exchange Future			17.75240		17.61940			0.0000	0.00	0	3,115
Total £ / R Future												98,957,037.30	6,002	226,082
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			2,986.41250	2,855.100	26.42	1.0000	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			0.01250	0.000	26.42	0.0000	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,773.02330	2,647.777	31.24	0.9921	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			2.22330	2.577	31.24	0.0079	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			73.67020	91.953	24.14	0.1937	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			1,002.57020	895.153	24.14	0.8063	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			72.35680	90.338	24.15	0.1909	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			1,011.25680	903.538	24.15	0.8091	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			75.00590	93.594	24.12	0.1965	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			993.90590	886.794	24.12	0.8035	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			107.14620	131.245	23.50	0.2602	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			816.04620	714.445	23.50	0.7398	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,851.13080	3,725.383	35.57	0.9946	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			2.23080	2.183	35.57	0.0054	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,713.05560	2,588.080	29.27	0.9867	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			4.15560	4.880	29.27	0.0133	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			1,078.87300	985.796	21.43	0.6623	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			271.87300	307.496	21.43	0.3377	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,649.57410	1,550.863	21.70	0.6999	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			62.32930	72.260	24.47	0.0760	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			322.23010	352.740	21.72	0.2986	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,657.63010	1,558.740	21.72	0.7014	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			320.29830	350.626	21.73	0.2972	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,665.69830	1,566.626	21.73	0.7028	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			324.17410	354.863	21.70	0.3001	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,364.60000	16,494.000	27.41	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.41	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			410.23020	448.704	21.13	0.3629	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,345.63020	1,254.704	21.13	0.6371	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,897.72930	3,778.260	24.47	0.9240	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			515.46190	554.787	20.80	0.3447	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,938.56190	1,846.387	20.80	0.6553	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			513.25820	552.430	20.81	0.3435	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,946.35820	1,854.030	20.81	0.6565	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			517.67130	557.151	20.79	0.3459	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,930.77130	1,838.750	20.79	0.6541	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			788.06890	836.516	19.71	0.4202	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,813.56890	1,730.216	19.71	0.5798	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			785.28770	833.581	19.72	0.4190	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,820.78770	1,737.281	19.72	0.5810	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			782.51130	830.657	19.73	0.4179	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,828.01130	1,744.357	19.73	0.5821	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			988.80120	1,040.703	19.26	0.4491	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	18/03/2019	Foreign Exchange Option	18.29	Put			1,920.10120	1,839.503	19.26	0.5509	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			985.83850	1,037.542	19.27	0.4480	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,927.13850	1,846.342	19.27	0.5520	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			982.87870	1,034.391	19.28	0.4470	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,934.17870	1,853.191	19.28	0.5530	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,118.93720	1,172.185	19.13	0.4547	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			2,129.53720	2,049.785	19.13	0.5453	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,115.99730	1,169.117	19.14	0.4538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,136.59730	2,056.717	19.14	0.5462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,121.89370	1,175.263	19.12	0.4557	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			2,122.49370	2,042.863	19.12	0.5443	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												98,957,037.30	6,002	229,582
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11182		0.11019			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11399		0.11232			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11612		0.11443			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12551		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			5.83010	10.962	19.54	0.0542	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			986.73010	829.062	19.54	0.9458	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.27160	0.825	25.51	0.0043	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,981.17160	1,818.925	25.51	0.9957	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			156.05300	250.667	14.40	0.7015	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			136.95300	68.767	14.40	0.2985	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			61.72770	75.687	20.12	0.1270	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,829.62770	1,676.987	20.12	0.8730	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.75140	17.771	20.36	0.0366	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,782.65140	2,619.071	20.36	0.9634	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			179.30240	218.910	17.97	0.3177	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			947.20240	820.210	17.97	0.6823	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			197.62090	228.941	19.85	0.2435	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,754.32090	1,616.641	19.85	0.7565	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			122.71250	138.525	22.48	0.1490	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,679.41250	2,526.225	22.48	0.8510	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			389.55320	450.774	17.96	0.4283	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			946.25320	838.474	17.96	0.5717	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			842.45600	915.840	19.51	0.4808	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,472.25600	1,364.940	19.51	0.5192	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			657.55410	711.935	21.89	0.3762	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,287.35410	2,161.035	21.89	0.6238	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,207.77220	1,308.146	18.19	0.6258	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			837.57220	757.246	18.19	0.3742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,261
€ / R	On	15/03/2018	Foreign Exchange Future			14.53530		14.40070			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.54760		14.41290			0.0000	68,635,576.80	4,718	119,461
€ / R	On	29/03/2018	Foreign Exchange Future			14.58140		14.44700			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.62710		14.48960			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.68550		14.54750			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.83640		14.69720			0.0000	67,134,710.00	4,525	28,597
€ / R	On	17/09/2018	Foreign Exchange Future			15.12000		14.97920			0.0000	3,780,000.00	250	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.40110		15.25930			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.69800		15.55420			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.94000		15.79870			0.0000	0.00	0	3,542
Total € / R Future												139,550,286.80	9,493	201,283
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,609.35490	2,474.778	23.96	0.9996	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.05490	0.078	23.96	0.0004	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,413.99450	1,548.241	18.86	0.9966	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1.09450	0.641	18.86	0.0034	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			87.54790	134.705	13.04	0.4376	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			294.64790	207.105	13.04	0.5624	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			148.91060	221.174	13.07	0.5973	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			186.01060	123.574	13.07	0.4027	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			40.16850	22.737	13.92	0.1045	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			453.06850	570.337	13.92	0.8955	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,587.35070	2,452.659	23.01	0.9987	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.25070	0.259	23.01	0.0013	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.87680	1.048	20.68	0.0050	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,977.97680	1,843.448	20.68	0.9950	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			17.56020	32.029	14.00	0.1408	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			654.66020	534.429	14.00	0.8592	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			14.26820	26.603	14.11	0.1202	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			701.36820	579.003	14.11	0.8798	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,087.78740	1,953.201	21.10	0.9961	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.68740	0.801	21.10	0.0039	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			37.26740	62.780	13.57	0.2451	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			484.36740	375.180	13.57	0.7549	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			35.87680	60.680	13.59	0.2385	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			492.97680	383.080	13.59	0.7615	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			38.70480	64.942	13.55	0.2518	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			475.80480	367.342	13.55	0.7482	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,763.87040	2,629.653	22.21	0.9961	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.87040	1.053	22.21	0.0039	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			117.80700	154.917	13.48	0.3550	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			518.20700	417.817	13.48	0.6450	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			798.29010	688.348	14.13	0.7318	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			105.79010	133.848	14.13	0.2682	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			991.56830	887.811	14.44	0.6997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			182.66490	218.615	14.40	0.3055	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			975.46490	872.216	14.40	0.6945	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			127.66160	101.044	12.07	0.1836	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,714.33380	1,850.436	13.35	0.9677	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			17.13380	14.036	13.35	0.0323	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			180.70490	216.402	14.42	0.3029	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			983.50490	880.002	14.42	0.6971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			178.76830	214.211	14.44	0.3003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			205.80540	164.668	12.29	0.2631	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			105.60670	128.023	15.28	0.1941	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,408.40670	1,291.623	15.28	0.8059	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,089.87650	982.976	14.66	0.7292	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			157.07650	189.376	14.66	0.2708	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			814.86160	927.444	12.07	0.8164	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			116.91590	93.092	12.06	0.1722	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			65.00130	80.053	15.96	0.1285	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,807.80130	1,683.653	15.96	0.8715	1,363,759.09	810	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,239.77890	1,367.464	11.99	0.9297	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			42.57890	31.064	11.99	0.0703	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			653.00540	751.068	12.29	0.7369	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			74.55440	57.498	12.03	0.1171	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			234.70540	279.187	13.92	0.3732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			787.50540	692.787	13.92	0.6268	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,933.32570	6,794.317	22.65	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.52570	0.717	22.65	0.0014	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			844.11590	959.492	12.06	0.8278	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,854.95860	5,716.446	22.65	0.9949	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.15860	2.846	22.65	0.0051	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,926.31370	3,787.470	20.29	0.9766	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			13.51370	13.870	20.29	0.0234	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,021.75440	1,143.898	12.03	0.8829	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			282.63440	322.877	14.67	0.3203	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,303.43440	1,202.877	14.67	0.6797	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,655.71990	6,514.518	19.05	0.9932	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,543.16450	1,679.549	11.93	0.9078	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			63.96450	59.549	11.93	0.0922	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			973.19840	1,078.270	12.33	0.7565	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			243.99840	208.270	12.33	0.2435	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			126.05460	148.122	16.04	0.1642	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,944.05060	1,830.017	15.69	0.7964	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			163.25060	190.017	15.69	0.2036	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			314.53030	358.589	14.45	0.3493	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,185.33030	1,088.589	14.45	0.6507	0.00	0	86,824

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			125.10280	147.046	16.05	0.1632	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			32.90490	31.305	18.94	0.0386	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.91990	4.518	19.05	0.0068	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,613.70490	4,471.305	18.94	0.9614	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,255.90280	2,137.046	16.05	0.8368	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			124.15840	145.978	16.06	0.1622	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,264.95840	2,145.978	16.06	0.8378	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,246.85460	2,128.122	16.04	0.8358	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			174.38790	197.389	16.56	0.1733	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,795.08790	2,676.289	16.56	0.8267	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			173.49750	196.391	16.57	0.1725	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,804.19750	2,685.291	16.57	0.8275	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			172.61230	195.396	16.58	0.1717	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,813.31230	2,694.296	16.58	0.8283	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,255.24950	1,175.122	14.35	0.5477	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			665.59670	729.752	14.33	0.4555	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,241.39670	1,161.752	14.33	0.5445	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			662.51560	726.429	14.34	0.4539	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,248.31560	1,168.429	14.34	0.5461	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			659.44950	723.122	14.35	0.4523	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,733.10670	1,645.226	15.09	0.5969	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			659.28510	712.534	15.10	0.4018	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,740.58510	1,652.534	15.10	0.5982	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			664.33930	717.930	15.08	0.4043	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,725.63930	1,637.930	15.08	0.5957	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			661.80670	715.226	15.09	0.4031	0.00	0	0
Total € / R Option												1,363,759.09	810	622,590
Total € / R												140,914,045.89	10,303	823,873
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.22950		9.18920			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.23500		9.19460			0.0000	4,617,500.00	500	6,832
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.24860		9.20830			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.35450		9.31300			0.0000	4,677,250.00	500	5,486
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.47180		9.42990			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.58570		9.54340			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.81860		9.77790			0.0000	0.00	0	0
Total AU\$ / R Future												9,294,750.00	1,000	23,580
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			534.52690	495.543	15.42	0.9554	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			3.72690	5.043	15.42	0.0446	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.70210	1.964	16.80	0.0161	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			817.10210	776.964	16.80	0.9839	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.81700	2.102	16.61	0.0173	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			797.21700	757.102	16.61	0.9827	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.75830	2.031	16.70	0.0167	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
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			807.15830	767.031	16.70	0.9833	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			128.56760	108.085	11.94	0.4561	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			116.86760	136.685	11.94	0.5439	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,212.09150	1,173.944	14.91	0.9158	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			24.55910	27.847	14.92	0.0827	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,221.55910	1,183.347	14.92	0.9173	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			25.63450	29.053	14.89	0.0858	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,202.63450	1,164.553	14.89	0.9142	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			25.09150	28.443	14.91	0.0842	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,730.87590	1,691.760	15.52	0.9097	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			40.27630	43.022	15.54	0.0893	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,740.37630	1,701.222	15.54	0.9107	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			41.28330	44.107	15.51	0.0914	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,721.38330	1,682.307	15.51	0.9086	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			40.77590	43.560	15.52	0.0903	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			66.82990	70.586	15.89	0.1137	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,003.42990	1,964.886	15.89	0.8863	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			66.36650	69.926	15.91	0.1128	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,012.96650	1,974.226	15.91	0.8872	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			67.29810	71.253	15.88	0.1147	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,993.89810	1,955.553	15.88	0.8853	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			232.58150	244.284	14.46	0.2690	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,464.68150	1,435.684	14.46	0.7310	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			230.88420	242.514	14.47	0.2674	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,472.98420	1,443.914	14.47	0.7326	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			234.28850	246.064	14.45	0.2707	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,456.38850	1,427.464	14.45	0.7293	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												9,294,750.00	1,000	23,580
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.29300		9.21610			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.42790		9.34820			0.0000	0.00	0	430
Total CAD/ R Future												0.00	0	1,130
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.09870	2.821	17.65	0.0212	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			855.99870	779.821	17.65	0.9788	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.03710	2.734	17.75	0.0205	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			865.93710	789.734	17.75	0.9795	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			2.16280	2.913	17.55	0.0219	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			846.06280	769.913	17.55	0.9781	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			19.07650	24.469	16.42	0.0681	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,490.87650	1,416.569	16.42	0.9319	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			18.71700	24.021	16.43	0.0669	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,500.51700	1,426.121	16.43	0.9331	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			19.44250	24.925	16.40	0.0692	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
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,481.24250	1,407.025	16.40	0.9308	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,130
CF CANDCOn	28/03/2018	Foreign Exchange Future			26.13940			22.76780			0.0000	0.00	0	0
Total CF CANDO CAHB Future												0.00	0	0
Total CF CANDO CAHB												0.00	0	0
CF CANDCOn	28/03/2018	Foreign Exchange Future			15.12600			11.04790			0.0000	0.00	0	0
Total CF CANDO CAHC Future												0.00	0	0
Total CF CANDO CAHC												0.00	0	0
CF CANDCOn	28/03/2018	Foreign Exchange Future			576.99460			495.24210			0.0000	0.00	0	0
Total CF CANDO CAHE Future												0.00	0	0
Total CF CANDO CAHE												0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Future			12.62300		12.50650			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.88680		12.76670			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.14720		13.02420			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.19240		14.06490			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			1.38820	1.931	21.72	0.0095	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,644.88820	1,528.930	21.72	0.9905	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.35940	1.890	21.78	0.0093	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,654.85940	1,538.890	21.78	0.9907	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.41770	1.972	21.66	0.0098	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,634.91770	1,518.972	21.66	0.9902	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			43.52090	52.315	16.48	0.0990	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,806.82090	1,695.515	16.48	0.9010	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			43.08250	51.790	16.51	0.0980	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,816.38250	1,704.990	16.51	0.9020	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			42.65060	51.271	16.53	0.0971	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,825.95060	1,714.471	16.53	0.9029	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			92.30520	105.833	15.98	0.1405	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,108.10520	1,998.633	15.98	0.8595	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			91.50920	104.894	15.99	0.1394	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,117.30920	2,007.694	15.99	0.8606	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			93.10840	106.780	15.97	0.1416	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,098.90840	1,989.580	15.97	0.8584	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			674.53250	729.219	14.85	0.4473	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,329.63250	1,256.819	14.85	0.5527	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			671.71330	726.205	14.86	0.4458	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,336.81330	1,263.805	14.86	0.5542	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			668.90170	723.206	14.87	0.4443	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,344.00170	1,270.806	14.87	0.5557	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			1.87520		1.86160			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.88880		1.87520			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90230		1.88850			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.94220		1.92840			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			33.24040	60.189	14.33	0.1869	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			717.24040	608.189	14.33	0.8131	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			24.04100	47.773	14.68	0.1525	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			808.04100	695.773	14.68	0.8475	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			45.39650	75.801	13.97	0.2281	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			629.39650	523.801	13.97	0.7719	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			154.34960	181.840	14.87	0.2159	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,602.34960	1,493.840	14.87	0.7841	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			141.16840	166.621	14.98	0.2005	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,689.16840	1,578.621	14.98	0.7995	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			168.75470	198.419	14.75	0.2323	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,516.75470	1,410.419	14.75	0.7677	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,602.81430	2,486.336	15.82	0.8178	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			177.88010	198.253	15.92	0.1736	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,692.88010	2,575.254	15.92	0.8264	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			168.53120	187.820	16.03	0.1654	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,783.53120	2,664.820	16.03	0.8346	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			187.81430	209.336	15.82	0.1822	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,046.19910	1,116.222	14.62	0.4867	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,562.19910	1,494.222	14.62	0.5133	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,011.29000	1,079.480	14.67	0.4750	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,627.29000	1,557.480	14.67	0.5250	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,082.26880	1,154.137	14.57	0.4987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,498.26880	1,432.137	14.57	0.5013	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			1.97280		1.95410			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01280		1.99390			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05360		2.03400			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25170		2.23300			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			8.57430	10.991	22.42	0.0295	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,167.57430	1,982.991	22.42	0.9705	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			7.16640	9.087	22.60	0.0247	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,266.16640	2,081.087	22.60	0.9753	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			5.99230	7.511	22.79	0.0207	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,364.99230	2,179.511	22.79	0.9793	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,375.88450	2,213.800	16.80	0.8465	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			108.64260	132.694	16.94	0.1444	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,469.64260	2,304.694	16.94	0.8556	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			121.61960	151.616	16.65	0.1631	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,282.61960	2,123.616	16.65	0.8369	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			114.88450	141.800	16.80	0.1535	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			161.70400	200.332	17.00	0.1566	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,321.70400	3,164.332	17.00	0.8434	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			151.27050	189.499	17.04	0.1494	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,411.27050	3,253.499	17.04	0.8506	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			141.43450	179.235	17.09	0.1424	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,501.43450	3,343.235	17.09	0.8576	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,919.86530	2,034.866	14.78	0.6404	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,089.86530	1,017.866	14.78	0.3596	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,871.33870	1,984.013	14.85	0.6297	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,141.33870	1,067.013	14.85	0.3703	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,969.11000	2,086.268	14.71	0.6511	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,039.11000	969.268	14.71	0.3489	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.52610		1.50730			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54930		1.52990			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57070		1.55100			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68530		1.66450			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			0.66560	0.877	21.98	0.0039	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,327.66560	2,139.877	21.98	0.9961	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.56420	0.694	22.30	0.0031	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,427.56420	2,239.694	22.30	0.9969	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.79030	1.112	21.65	0.0049	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,227.79030	2,040.112	21.65	0.9951	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			54.83750	73.513	17.94	0.1053	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,355.83750	2,180.513	17.94	0.8947	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	Call			49.81320	67.333	18.09	0.0972	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,450.81320	2,274.333	18.09	0.9028	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			60.39380	80.313	17.78	0.1141	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,261.39380	2,087.313	17.78	0.8859	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			101.24750	123.099	17.71	0.1269	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,991.24750	2,816.099	17.71	0.8731	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			94.84720	115.518	17.81	0.1199	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,084.84720	2,908.518	17.81	0.8801	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			89.34160	109.404	17.95	0.1139	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,179.34160	3,002.404	17.95	0.8861	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			851.55120	937.071	16.39	0.4442	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,806.55120	1,684.071	16.39	0.5558	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			824.30270	907.344	16.48	0.4330	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,879.30270	1,754.344	16.48	0.5670	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			879.84030	967.889	16.30	0.4557	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,734.84030	1,614.889	16.30	0.5443	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			0.11750		0.11590			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11710		0.11560			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11620		0.11450			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11260		0.11150			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			1.51640		1.50510			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54090		1.52970			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56550		1.55420			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.63740		1.62610			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			8.62410		8.51230			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.72890		8.61580			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.83240		8.71830			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.45020		9.33190			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			1.09390	1.872	18.77	0.0149	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			938.79390	827.772	18.77	0.9851	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.04780	1.786	18.84	0.0142	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			948.74780	837.686	18.84	0.9858	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	Call			1.14230	1.926	18.66	0.0154	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			928.84230	817.826	18.66	0.9846	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			21.32100	30.730	15.88	0.0905	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,245.52100	1,141.830	15.88	0.9095	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			20.82940	30.076	15.89	0.0888	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,255.02940	1,151.176	15.89	0.9112	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			21.82300	31.398	15.86	0.0922	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,236.02300	1,132.498	15.86	0.9078	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.42460	88.666	15.67	0.1705	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,285.12460	1,186.266	15.67	0.8295	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.47280	87.515	15.68	0.1686	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,294.17280	1,195.115	15.68	0.8314	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.38940	89.834	15.65	0.1725	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,276.08940	1,177.434	15.65	0.8275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			397.67210	440.937	14.82	0.4190	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			985.77210	910.737	14.82	0.5810	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			394.94310	437.941	14.83	0.4168	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			993.04310	917.741	14.83	0.5832	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			400.42080	443.955	14.81	0.4213	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			978.52080	903.755	14.81	0.5787	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			1.24030		1.23340			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24970		1.24280			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25750		1.25050			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34030		1.33310			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			666.00000	597.000		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			766.00000	697.000		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			866.00000	797.000		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			772.00000	703.000		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			872.00000	803.000		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			672.00000	603.000		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			1,195.00000	1,125.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,295.00000	1,225.000		1.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 17/09/2018 Foreign Exchange Option	1.36	Put			1,095.00000	1,025.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			131.00000	203.000		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			31.00000	103.000		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			231.00000	303.000		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			1.37500		1.38160			0.0000	0.00	0	0
QUANTO £On 18/06/2018 Foreign Exchange Future			1.38080		1.38740			0.0000	0.00	0	0
QUANTO £On 17/09/2018 Foreign Exchange Future			1.38620		1.39290			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			1.21840		1.22230			0.0000	0.00	0	190
QUANTO €On 18/06/2018 Foreign Exchange Future			1.22710		1.23100			0.0000	0.00	0	50
QUANTO €On 17/09/2018 Foreign Exchange Future			1.23590		1.23990			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	240
Total QUANTO € / \$									0.00	0	240
R / ¥EN On 19/03/2018 Foreign Exchange Future			8.94300	0.11150	9.07520			0.0000	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Future			8.77290	0.11150	8.90310			0.0000	0.00	0	0
R / ¥EN On 17/09/2018 Foreign Exchange Future			8.61160	0.11150	8.73870			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		0.11150	2,071.76200	1,281.478	15.35	0.5238	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.93	Put		0.11150	619.76200	1,151.478	15.35	0.4762	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Call		0.11150	2,004.56470	1,225.666	15.28	0.5107	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.94	Put		0.11150	652.56470	1,195.666	15.28	0.4893	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Call		0.11150	2,140.15120	1,337.681	15.41	0.5368	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	8.92	Put		0.11150	588.15120	1,107.681	15.41	0.4632	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Put		0.11150	1,188.42370	1,930.441	14.90	0.6589	0.00	0	0
R / ¥EN On 19/03/2018 Foreign Exchange Option	9.07	Call		0.11150	1,240.42370	660.441	14.90	0.3411	0.00	0	11,700
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Call		0.11150	4,446.64540	3,695.530	16.31	0.5753	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.66	Put		0.11150	2,015.64540	2,566.530	16.31	0.4247	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Call		0.11150	3,165.49840	2,514.824	15.92	0.4567	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.89	Put		0.11150	3,034.49840	3,685.824	15.92	0.5433	0.00	0	1,200
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Call		0.11150	4,386.22320	3,641.775	16.31	0.5702	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.67	Put		0.11150	2,055.22320	2,612.775	16.31	0.4298	0.00	0	0
R / ¥EN On 18/06/2018 Foreign Exchange Option	8.68	Call		0.11150	4,326.30710	3,588.534	16.31	0.5651	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11150	2,095.30710	2,659.534	16.31	0.4349	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11150	4,886.66340	4,207.729	16.71	0.5215	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11150	3,699.66340	4,291.729	16.71	0.4785	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11150	4,991.34030	4,317.678	16.77	0.5291	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11150	3,604.34030	4,201.678	16.77	0.4709	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11150	4,938.81420	4,263.156	16.74	0.5253	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11150	3,651.81420	4,247.156	16.74	0.4747	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			21,854.47000		21,646.63000			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			8.99450		8.91080			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.12530		9.04010			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.25450		9.16820			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.95250		9.86260			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			0.60700	0.966	18.85	0.0079	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,049.80700	966.466	18.85	0.9921	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.57920	0.918	18.90	0.0075	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,059.77920	976.418	18.90	0.9925	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.63620	1.017	18.80	0.0083	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,039.83620	956.517	18.80	0.9917	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			32.34660	40.958	15.02	0.1159	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,092.24660	1,015.659	15.02	0.8841	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			31.69260	40.119	15.03	0.1139	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,101.59260	1,024.819	15.03	0.8861	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			33.01330	41.814	15.00	0.1180	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,082.91330	1,006.514	15.00	0.8820	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			119.64680	137.416	14.29	0.2484	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			951.44680	882.916	14.29	0.7516	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			118.16510	135.716	14.31	0.2457	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			959.96510	891.216	14.31	0.7543	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			121.14620	139.138	14.27	0.2510	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			942.94620	874.638	14.27	0.7490	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			552.19320	596.290	13.63	0.5212	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			679.59320	633.790	13.63	0.4788	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			548.44590	592.311	13.65	0.5186	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			685.84590	639.811	13.65	0.4814	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			544.72380	588.358	13.66	0.5161	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			692.12380	645.858	13.66	0.4839	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			3.11530		3.08420			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.07210		3.04310			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.02880		2.99970			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.99590		2.97250			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	6,380
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.06820	0.101	19.48	0.0025	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			435.86820	404.801	19.48	0.9975	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.05900	0.087	19.61	0.0022	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			445.85900	414.787	19.61	0.9978	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.07890	0.117	19.35	0.0029	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			425.87890	394.817	19.35	0.9971	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.90940	2.463	15.99	0.0250	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			618.80940	590.363	15.99	0.9750	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.87210	2.410	16.14	0.0243	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			628.77210	600.310	16.14	0.9757	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.94850	2.518	15.84	0.0257	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			608.84850	580.418	15.84	0.9743	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			20.30330	25.299	13.62	0.1638	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			380.60330	356.499	13.62	0.8362	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			19.30520	24.093	13.65	0.1572	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			389.60520	365.293	13.65	0.8428	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			21.35050	26.561	13.59	0.1706	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			371.65050	347.761	13.59	0.8294	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			46.42570	50.421	15.12	0.1921	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			603.92570	584.521	15.12	0.8079	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			45.34130	49.249	15.16	0.1883	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			612.84130	593.349	15.16	0.8117	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			47.53840	51.625	15.09	0.1961	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			595.03840	575.725	15.09	0.8039	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,380
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21700		1.20080			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20010		1.18420			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18210		1.16620			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									2 291 916 935.40	187,529	1,637,137
Total Options									8 076 569.29	6,810	4,337,474
Grand Total:									2,299,993,504.69	194,339	5,974,611