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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2018 Foreign Exchange Future			11.76210		11.89550			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.77320		11.90650			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.78010		11.91360			0.0000	1,873,459,983.60	159,036	809,776
\$ / R On 22/03/2018 Foreign Exchange Future			11.78540		11.91890			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.79580		11.92960			0.0000	589,790,000.00	50,000	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.79750		11.93140			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.81150		11.94560			0.0000	543,329,000.00	46,000	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.82810		11.96250			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.84110		11.97580			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.84270		11.97750			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.85080		11.98580			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.85410		11.98910			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.86540		12.00060			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.86860		12.00380			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.87340		12.00860			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.87500		12.01020			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.87970		12.01500			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.90030		12.03590			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.92850		12.06480			0.0000	1,622,657,712.00	136,032	347,884
\$ / R On 29/06/2018 Foreign Exchange Future			11.94560		12.08230			0.0000	0.00	0	445
\$ / R On 02/07/2018 Foreign Exchange Future			11.95030		12.08710			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			11.95650		12.09350			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.97820		12.11590			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.98440		12.12230			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.98600		12.12390			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.99530		12.13350			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.00610		12.14470			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.01540		12.15430			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.04340		12.18310			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.06950		12.21020			0.0000	36,208.50	3	38,389
\$ / R	On	28/09/2018	Foreign Exchange Future			12.08620		12.22760			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.12720		12.27040			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.13320		12.27680			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.13630		12.28000			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.14390		12.28790			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.15600		12.30060			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.16060		12.30540			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.18180		12.32760			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.19850		12.34480			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.20300		12.34940			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.22860		12.37540			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.29480		12.44280			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.34460		12.49410			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.47850		12.63520			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.75540		12.92680			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.06070		13.24340			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.14440		13.32910			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.23180		13.41860			0.0000	0.00	0	0
Total \$ / R Future												4,629,272,904.10	391,071	1,416,840
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			184.45840	295.915	19.34	0.9147	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			29.95840	8.015	19.34	0.0853	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			41.25160	86.629	15.48	0.5879	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			136.75160	48.729	15.48	0.4121	0.00	0	20,000
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,423.51440	2,556.833	35.18	0.9998	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.01440	0.033	35.18	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00000	0.001	45.58	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,586.40000	5,719.901	45.58	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00000	0.001	45.58	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,596.40000	5,729.901	45.58	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00000	0.001	45.58	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			12.76190	23.393	14.26	0.1425	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			287.60520	181.166	13.37	0.6498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			44.00520	71.066	13.37	0.3502	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			8.60900	3.172	16.70	0.0231	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			194.64520	107.642	13.22	0.4780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			81.04520	127.542	13.22	0.5220	0.00	0	90,000

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	11.68	Call			279.86730	174.488	13.33	0.6375	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			46.26730	74.388	13.33	0.3625	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			476.36190	353.493	14.26	0.8575	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			100.15830	157.288	13.39	0.5877	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			344.12750	231.092	13.66	0.7293	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			30.52750	50.992	13.66	0.2707	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			249.83940	149.003	13.17	0.5864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			56.23940	88.903	13.17	0.4136	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			645.00900	773.072	16.70	0.9769	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			17.29940	30.631	14.06	0.1788	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			41.54830	15.906	14.58	0.1040	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			327.94830	435.806	14.58	0.8960	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			97.74720	46.344	13.86	0.2540	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			174.14720	256.244	13.86	0.7460	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			163.75830	87.388	13.39	0.4123	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			2.03610	0.872	19.91	0.0062	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.00000	0.017	45.58	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,476.40000	4,609.917	45.58	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			568.48520	694.190	16.05	0.9688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			12.08520	4.290	16.05	0.0312	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			430.89940	310.731	14.06	0.8212	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			791.27980	921.775	17.90	0.9864	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,436.84620	1,570.063	21.72	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.44620	0.163	21.72	0.0012	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			101.51140	48.604	13.83	0.2638	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			167.91140	248.504	13.83	0.7362	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,038.43610	1,170.772	19.91	0.9938	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.00380	0.043	30.57	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,746.52940	1,879.949	23.12	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.12940	0.049	23.12	0.0004	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			840.46660	971.492	18.30	0.9885	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			4.06660	1.592	18.30	0.0115	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			4.87980	1.875	17.90	0.0136	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,606.62450	1,739.984	22.49	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			55.94240	23.028	14.34	0.1428	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			272.34240	372.928	14.34	0.8572	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			33.37600	12.126	14.75	0.0821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			369.77600	482.026	14.75	0.9179	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,506.40380	2,639.943	30.57	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.07860	0.031	23.71	0.0002	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.50470	0.184	21.58	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,406.90470	1,540.084	21.58	0.9986	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.82950	0.301	21.04	0.0022	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,287.22950	1,420.201	21.04	0.9978	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.22450	0.083	22.49	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.03370	0.014	24.75	0.0001	0.00	0	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.10260	0.040	23.39	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,806.50260	1,939.940	23.39	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.79560	0.289	21.08	0.0021	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,297.19560	1,430.189	21.08	0.9979	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,876.47860	2,009.931	23.71	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.00050	0.078	33.64	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,786.51080	1,919.943	23.30	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.11080	0.043	23.30	0.0003	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,626.40100	2,759.965	32.62	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.00100	0.065	32.62	0.0004	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,106.43370	2,239.914	24.75	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,926.46510	2,059.926	23.94	0.9998	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.04340	0.018	24.44	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,036.44340	2,169.918	24.44	0.9999	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,206.42360	2,339.912	25.46	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.02360	0.012	25.46	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,686.40050	2,819.978	33.64	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			909.57020	1,041.178	18.86	0.9908	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.04670	0.019	24.34	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,016.44670	2,149.919	24.34	0.9999	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,336.41510	2,469.922	27.67	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.01510	0.022	27.67	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.06510	0.026	23.94	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.02820	0.012	24.98	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,656.40070	2,789.971	33.13	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.00070	0.071	33.13	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.05410	0.022	24.16	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,976.45410	2,109.922	24.16	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			3.17020	1.278	18.86	0.0092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,876.40000	3,010.031	36.88	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.00020	0.098	35.01	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,766.40020	2,899.998	35.01	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.03890	0.016	24.57	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,066.43890	2,199.916	24.57	0.9999	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,156.42820	2,289.912	24.98	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,246.42050	2,379.915	26.14	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,776.40000	3,910.031	45.58	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.00000	0.131	45.58	0.0005	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01670	0.019	27.16	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,306.41670	2,439.919	27.16	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.00000	0.131	36.88	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,576.40170	2,709.955	31.77	0.9997	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,606.40120	2,739.961	32.28	0.9997	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.00120	0.061	32.28	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,656.40000	3,790.084	45.58	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.00000	0.184	45.58	0.0007	0.00	0	6,000

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	14.16	Call			0.02050	0.015	26.14	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.09510	0.037	23.48	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,836.40010	2,970.018	36.20	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.00010	0.118	36.20	0.0006	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,526.40300	2,659.946	30.91	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.00300	0.046	30.91	0.0003	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.00170	0.055	31.77	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.00000	0.171	38.76	0.0007	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.03020	0.013	24.89	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,136.43020	2,269.913	24.89	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01790	0.018	26.82	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,286.41790	2,419.918	26.82	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,826.49510	1,959.937	23.48	0.9997	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.00000	0.192	39.61	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			2.10470	0.898	19.83	0.0064	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,028.50470	1,160.798	19.83	0.9936	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.00150	0.057	31.94	0.0003	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,586.40150	2,719.957	31.94	0.9997	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,986.40000	3,120.072	38.76	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,307.16320	1,440.177	21.13	0.9980	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			7.96780	2.949	16.86	0.0215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			664.36780	792.849	16.86	0.9785	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			20.27450	6.656	15.17	0.0480	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			466.67450	586.556	15.17	0.9520	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,036.40000	3,170.092	39.61	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.00000	0.214	40.47	0.0009	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,536.40270	2,669.948	31.08	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.00270	0.048	31.08	0.0003	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,846.48810	1,979.934	23.57	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.08810	0.034	23.57	0.0003	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.76320	0.277	21.13	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.00000	0.357	44.90	0.0013	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,086.43620	2,219.915	24.66	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.03620	0.015	24.66	0.0001	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.16360	0.062	22.85	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,686.56360	1,819.962	22.85	0.9995	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,086.40000	3,220.114	40.47	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.00000	0.034	45.58	0.0001	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			16.82990	5.655	15.49	0.0410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			503.22990	625.555	15.49	0.9590	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,946.40000	3,080.056	38.08	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.00000	0.156	38.08	0.0007	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,346.40000	3,480.257	44.90	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,996.45020	2,129.920	24.25	0.9998	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01920	0.016	26.48	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,266.41920	2,399.916	26.48	0.9999	0.00	0	41,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,586.64320	1,719.990	22.40	0.9993	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.24320	0.090	22.40	0.0007	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,246.40000	4,379.934	45.58	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.00000	0.054	45.58	0.0002	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,586.40000	3,720.123	45.58	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.00000	0.223	45.58	0.0008	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.36390	0.133	21.94	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,486.76390	1,620.033	21.94	0.9990	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.05020	0.020	24.25	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,157.78470	1,290.420	20.45	0.9962	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			10.46890	3.824	16.29	0.0278	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			596.86890	723.724	16.29	0.9722	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			94.09600	44.174	13.90	0.2445	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			180.49600	264.074	13.90	0.7555	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,086.40000	4,219.954	45.58	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.00000	0.176	38.93	0.0008	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,196.40000	3,330.169	42.34	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.00000	0.269	42.34	0.0011	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.67380	0.245	21.26	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,337.07380	1,470.145	21.26	0.9982	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1.38470	0.520	20.45	0.0038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.54800	0.199	21.49	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1.72930	0.702	20.13	0.0050	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,088.12930	1,220.602	20.13	0.9950	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,836.40000	3,970.011	45.58	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.00000	0.111	45.58	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,996.40000	3,130.075	38.93	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,576.40000	5,709.901	45.58	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,546.40000	3,680.148	45.58	0.9991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.00000	0.248	45.58	0.0009	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.39480	0.144	21.85	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,466.79480	1,600.045	21.85	0.9989	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,386.94800	1,520.099	21.49	0.9985	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			193.47050	274.035	14.26	0.7223	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			112.37050	59.435	14.26	0.2777	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			78.09450	120.597	13.51	0.4165	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			287.69450	196.397	13.51	0.5835	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			59.37560	95.656	13.42	0.3565	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			328.97560	231.456	13.42	0.6435	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			0.00000	188.688	13.83	0.5470	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			0.00000	134.488	13.83	0.4530	6,724,400.00	50,000	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,075.47400	1,205.455	17.83	0.9841	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			6.87400	2.955	17.83	0.0159	0.00	0	4,000
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			267.80520	180.258	13.63	0.5438	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			96.40520	142.759	13.63	0.4562	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			144.01700	204.561	13.99	0.5623	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	29/03/2018	Foreign Exchange Option	11.87	Call			205.41700	132.061	13.99	0.4377	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			0.00000	195.925	13.57	0.5736	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			0.00000	128.425	13.57	0.4264	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			0.00000	180.397	13.83	0.5247	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			0.00000	147.897	13.83	0.4753	37,269.97	252	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,668.84080	2,802.646	26.33	0.9993	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.24080	0.146	26.33	0.0007	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			67.81960	98.633	13.36	0.3223	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			403.41960	300.133	13.36	0.6777	0.00	0	120,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			234.43600	308.757	14.49	0.6383	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			180.03600	120.257	14.49	0.3617	0.00	0	100,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			390.20010	479.437	15.07	0.7271	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			142.70010	97.537	15.07	0.2729	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,316.33040	2,450.295	19.76	0.9948	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			2.13040	1.395	19.76	0.0052	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,024.19910	3,158.690	23.94	0.9956	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.69910	1.390	23.94	0.0044	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,833.45850	3,967.878	26.34	0.9982	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.95850	0.578	26.34	0.0018	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,822.96070	1,954.317	18.26	0.9827	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			8.76070	5.117	18.26	0.0173	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,675.72090	3,810.146	25.43	0.9972	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.52090	0.946	25.43	0.0028	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,246.16460	3,380.846	24.49	0.9952	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.96460	1.646	24.49	0.0048	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			335.80420	413.309	14.60	0.6327	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			221.60420	164.110	14.60	0.3673	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			422.02130	329.864	13.56	0.6063	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			136.22130	179.064	13.56	0.3937	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			179.71750	230.174	13.75	0.4557	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			368.81750	284.274	13.75	0.5443	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			628.56710	729.833	15.82	0.7931	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			117.66710	83.933	15.82	0.2069	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			566.98790	460.588	13.24	0.7277	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			77.88790	106.488	13.24	0.2723	0.00	0	2,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			11.45710	6.805	17.94	0.0212	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,870.85710	2,001.405	17.94	0.9788	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,631.66800	3,765.972	24.20	0.9962	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			2.26800	1.372	24.20	0.0038	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			830.76640	939.829	16.36	0.8422	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			91.36640	65.229	16.36	0.1578	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,400.13770	2,534.543	19.16	0.9901	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			3.93770	3.143	19.16	0.0099	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,753.47870	3,887.854	23.66	0.9965	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			2.07870	1.254	23.66	0.0035	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,495.54360	2,629.945	19.43	0.9899	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			4.14360	3.345	19.43	0.0101	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			99.06920	71.967	16.30	0.1662	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			840.46920	948.567	16.30	0.8338	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,295.98530	2,428.901	18.48	0.9880	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			6.18530	3.901	18.48	0.0120	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			419.02730	500.644	14.82	0.6494	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			229.22730	175.645	14.82	0.3506	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,121.63780	993.616	12.98	0.9377	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			11.43780	18.616	12.98	0.0623	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			467.04000	375.310	13.56	0.6102	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			156.84000	200.310	13.56	0.3898	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			300.16820	368.014	14.28	0.5501	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			315.16820	247.714	14.28	0.4499	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,794.76360	1,920.965	18.09	0.9497	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			30.66360	21.265	18.09	0.0503	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,855.80690	3,990.744	21.21	0.9971	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.70690	1.044	21.21	0.0029	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,397.58480	3,532.252	21.17	0.9934	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			3.48480	2.552	21.17	0.0066	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			57.66060	43.352	17.80	0.0864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,632.86060	1,754.852	17.80	0.9136	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			117.51070	91.959	16.75	0.1684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,102.71070	1,213.459	16.75	0.8316	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,316.16350	4,452.167	20.10	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.96350	0.667	20.10	0.0018	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,096.02110	970.744	12.55	0.8930	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			31.22110	42.244	12.55	0.1070	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			124.55150	97.644	16.63	0.1776	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,059.75150	1,169.144	16.63	0.8224	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,053.51110	3,187.484	19.69	0.9860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			8.31110	5.984	19.69	0.0140	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			130.50640	102.461	16.54	0.1853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,025.70640	1,133.961	16.54	0.8147	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,083.14750	3,217.232	19.72	0.9865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			7.94750	5.732	19.72	0.0135	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			223.77550	179.457	15.47	0.2997	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			658.97550	750.957	15.47	0.7003	39,350,131.08	52,400	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,439.83560	3,574.927	20.05	0.9917	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			4.63560	3.427	20.05	0.0083	179,553.84	52,400	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			53.57710	40.153	17.90	0.0806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,688.77710	1,811.653	17.90	0.9194	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			399.31630	327.645	14.22	0.4837	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			334.51630	399.145	14.22	0.5163	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,758.16800	2,890.715	19.42	0.9791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			12.96800	9.215	19.42	0.0209	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			691.45660	589.073	13.30	0.7091	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	11.50	Put			126.65660	160.573	13.30	0.2909	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			167.00850	132.228	16.06	0.2314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			852.20850	953.728	16.06	0.7686	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,455.93660	4,592.006	20.10	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.73660	0.506	20.10	0.0014	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,660.22380	2,792.143	19.33	0.9762	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			15.02380	10.643	19.33	0.0238	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			87.70790	67.194	17.23	0.1277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,322.90790	1,438.694	17.23	0.8723	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,469.63120	3,604.784	20.08	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			4.43120	3.284	20.08	0.0080	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			102.27990	79.536	17.01	0.1480	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,207.47990	1,321.036	17.01	0.8520	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			251.41350	202.474	15.22	0.3313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			586.61350	673.974	15.22	0.6687	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			70.20270	53.243	17.53	0.1039	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,485.40270	1,604.743	17.53	0.8961	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,425.98040	4,562.037	20.10	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.78040	0.537	20.10	0.0015	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			96.57210	74.539	17.10	0.1399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,251.77210	1,366.039	17.10	0.8601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,370.34930	3,505.286	19.99	0.9908	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			5.14930	3.786	19.99	0.0092	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			71.95730	54.634	17.50	0.1063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,467.15730	1,586.134	17.50	0.8937	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,096.65970	4,232.522	20.10	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.45970	1.022	20.10	0.0027	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			33.06190	24.274	18.58	0.0508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,068.26190	2,195.774	18.58	0.9492	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,315.33230	5,451.587	20.10	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.13230	0.087	20.10	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			37.25480	27.489	18.41	0.0570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,972.45480	2,098.989	18.41	0.9430	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,215.36240	5,351.607	20.10	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.16240	0.107	20.10	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			45.73250	34.040	18.12	0.0693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,810.93250	1,935.540	18.12	0.9307	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,346.10990	4,482.129	20.10	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.90990	0.629	20.10	0.0018	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,145.38740	5,281.624	20.10	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.18740	0.124	20.10	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			45.18070	33.613	18.14	0.0686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,820.38070	1,945.113	18.14	0.9314	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,935.48640	5,071.692	20.10	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.28640	0.192	20.10	0.0006	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			42.01790	31.162	18.24	0.0640	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	13.90	Put			1,877.21790	2,002.662	18.24	0.9360	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			299.23030	242.698	14.85	0.3836	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			484.43030	564.198	14.85	0.6164	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			50.40530	37.676	17.99	0.0761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,735.60530	1,859.176	17.99	0.9239	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,855.53610	4,991.726	20.10	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.33610	0.226	20.10	0.0007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			27.69330	20.184	18.83	0.0428	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,212.89330	2,341.684	18.83	0.9572	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			295.78790	239.786	14.87	0.3800	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			490.98790	571.286	14.87	0.6200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			47.42860	35.358	18.07	0.0718	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,782.62860	1,906.858	18.07	0.9282	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,585.77240	4,721.891	20.10	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.57240	0.391	20.10	0.0011	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			46.85640	34.913	18.09	0.0710	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,792.05640	1,916.413	18.09	0.9290	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,728.07980	3,863.556	20.10	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.87980	2.056	20.10	0.0052	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,484.74620	2,615.295	19.16	0.9698	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			19.54620	13.795	19.16	0.0302	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			68.49200	51.889	17.57	0.1015	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,503.69200	1,623.389	17.57	0.8985	170,131,167.20	104,800	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			282.39010	228.476	14.97	0.3655	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			517.59010	599.976	14.97	0.6345	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,241.45730	3,376.058	19.87	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			6.25730	4.558	19.87	0.0109	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			347.55760	283.836	14.52	0.4338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			402.75760	475.336	14.52	0.5662	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			98.81230	76.499	17.06	0.1431	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,234.01230	1,347.999	17.06	0.8569	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,162.25290	3,296.611	19.79	0.9879	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			7.05290	5.111	19.79	0.0121	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			6.74350	4.896	19.82	0.0116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,191.94350	3,326.396	19.82	0.9884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,485.20010	8,621.500	20.10	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	20.10	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,944.98880	3,078.509	19.59	0.9838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			9.78880	7.009	19.59	0.0162	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			414.87510	488.596	14.57	0.5742	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			339.67510	277.096	14.57	0.4258	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			335.79740	273.783	14.60	0.4219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			420.99740	495.283	14.60	0.5781	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			923.07900	805.083	12.83	0.8301	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			58.27900	76.583	12.83	0.1699	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			477.91080	557.145	14.82	0.6127	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			302.71080	245.645	14.82	0.3873	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			530.65920	442.970	13.74	0.5957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			215.85920	264.470	13.74	0.4043	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,367.64040	1,484.481	17.31	0.8794	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			82.44040	62.981	17.31	0.1206	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			448.37560	369.783	14.01	0.5277	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			283.57560	341.283	14.01	0.4723	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			87.69410	112.868	13.04	0.2269	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			802.49410	691.368	13.04	0.7731	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			112.31380	143.467	13.21	0.2690	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			727.11380	621.967	13.21	0.7310	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			519.07650	432.598	13.78	0.5865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			224.27650	274.098	13.78	0.4135	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.06940	0.045	20.10	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,625.26940	5,761.545	20.10	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			195.65120	241.248	13.66	0.3814	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			560.45120	469.748	13.66	0.6186	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			408.79420	481.947	14.55	0.5702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			343.59420	280.447	14.55	0.4298	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.06790	0.044	20.10	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,635.26790	5,771.544	20.10	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.06650	0.043	20.10	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,645.26650	5,781.543	20.10	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,776.83030	1,899.939	18.09	0.9148	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			59.13030	45.539	18.09	0.0852	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,020.03970	4,155.860	19.48	0.9963	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.33970	1.460	19.48	0.0037	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,542.92040	3,677.865	19.48	0.9917	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			5.22040	3.465	19.48	0.0083	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,943.50910	2,068.687	18.33	0.9269	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			50.60910	38.987	18.33	0.0731	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			414.94130	346.761	14.48	0.4717	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			391.44130	460.261	14.48	0.5283	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,707.98930	1,829.456	17.91	0.9004	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			71.48930	55.956	17.91	0.0996	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,588.83080	1,708.178	17.69	0.8865	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			82.33080	64.678	17.69	0.1135	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,765.53180	1,886.902	17.95	0.8921	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			81.43180	65.102	17.95	0.1079	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,822.79390	3,958.618	18.33	0.9930	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.09390	3.018	18.33	0.0070	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,126.33710	2,252.398	18.54	0.9213	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			58.63710	46.798	18.54	0.0787	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,604.88560	3,739.958	18.33	0.9902	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			7.18560	4.358	18.33	0.0098	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			45.94220	34.691	18.77	0.0604	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	24/07/2018	Foreign Exchange Option	14.45	Put			2,373.64220	2,500.291	18.77	0.9396	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,220.37990	2,347.335	18.71	0.9270	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			54.27990	43.335	18.71	0.0730	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,759.75530	1,880.286	17.85	0.8812	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			93.25530	75.586	17.85	0.1188	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,191.13570	4,327.673	19.08	0.9935	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.63570	2.973	19.08	0.0065	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,696.02030	3,831.069	19.08	0.9869	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			9.52030	6.369	19.08	0.0131	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			8.80310	6.149	19.79	0.0120	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			566.36030	646.315	15.01	0.5855	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			391.06030	332.415	15.01	0.4145	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			95.69360	78.104	17.89	0.1195	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,810.99360	1,932.004	17.89	0.8805	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,044.10310	4,180.049	19.79	0.9880	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,518.12670	2,646.444	18.93	0.9335	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			52.42670	41.844	18.93	0.0665	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,746.14000	1,864.414	17.65	0.8516	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			129.24000	107.814	17.65	0.1484	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,399.06630	4,535.395	20.41	0.9849	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			12.16630	8.795	20.41	0.0151	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,888.62130	4,022.736	20.41	0.9740	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			21.72130	16.136	20.41	0.0260	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,956.92470	4,091.427	20.52	0.9687	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			27.12470	20.927	20.52	0.0313	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			314.49140	270.808	15.96	0.3160	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			954.29140	1,051.308	15.96	0.6840	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,286.80380	1,165.176	13.02	0.8468	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			76.60380	95.676	13.02	0.1532	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			288.70040	248.292	16.17	0.2936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,038.50040	1,138.792	16.17	0.7064	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,985.59750	3,117.913	19.65	0.9340	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			55.79750	47.413	19.65	0.0660	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			414.59690	358.781	15.29	0.3983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			704.39690	789.281	15.29	0.6017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			379.97710	328.117	15.49	0.3706	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			779.77710	868.616	15.49	0.6294	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,791.99150	3,925.510	20.52	0.9634	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			32.19150	25.011	20.52	0.0366	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,859.80730	3,993.747	20.52	0.9657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			30.00730	23.247	20.52	0.0343	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			368.13410	317.652	15.57	0.3610	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			807.93410	898.152	15.57	0.6390	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,608.49930	1,723.001	17.32	0.8183	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			168.69930	142.501	17.32	0.1817	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			158.19620	133.495	17.43	0.1716	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	13.73	Put			1,677.99620	1,793.995	17.43	0.8284	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,820.62280	4,958.548	20.52	0.9867	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			10.82280	8.048	20.52	0.0133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			212.78680	180.986	16.90	0.2234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,362.58680	1,471.486	16.90	0.7766	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,898.62180	4,032.791	20.52	0.9670	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			28.82180	22.291	20.52	0.0330	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			749.74190	661.123	13.96	0.6232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			289.54190	341.623	13.96	0.3768	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			231.15780	198.320	16.74	0.2415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,270.95780	1,378.820	16.74	0.7585	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,103.07990	4,238.349	20.52	0.9728	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			23.27990	17.849	20.52	0.0272	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			694.00250	609.818	14.12	0.5907	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			333.80250	390.318	14.12	0.4093	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			616.92320	539.280	14.36	0.5428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			406.72320	469.780	14.36	0.4572	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,312.39440	1,420.738	16.81	0.7669	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			222.59440	190.238	16.81	0.2331	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			778.93910	688.097	13.88	0.6395	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			268.73910	318.597	13.88	0.3605	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			840.02610	744.726	13.73	0.6721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			229.82610	275.226	13.73	0.3279	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			906.49530	804.982	13.57	0.7044	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			196.29530	235.482	13.57	0.2956	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			67.09240	56.911	19.17	0.0787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,716.89240	2,847.411	19.17	0.9213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			66.64260	56.532	19.19	0.0782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,726.44260	2,857.032	19.19	0.9218	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			67.54590	57.292	19.16	0.0792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,707.34590	2,837.792	19.16	0.9208	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,736.64760	1,852.919	17.51	0.8270	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			164.24760	139.119	17.51	0.1730	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,589.72980	4,726.945	20.59	0.9799	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			17.32980	13.145	20.59	0.0201	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,052.18680	4,186.896	20.59	0.9668	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			29.78680	23.096	20.59	0.0332	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,342.44960	2,467.449	18.30	0.8738	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			122.84960	104.649	18.30	0.1262	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,873.28070	3,003.821	19.20	0.9065	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			90.08070	77.021	19.20	0.0935	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,726.49650	1,841.323	17.36	0.8007	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			206.49650	177.623	17.36	0.1993	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,763.58760	4,901.748	20.48	0.9749	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			23.58760	18.048	20.48	0.0251	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,228.30280	4,363.620	20.48	0.9608	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			38.30280	29.920	20.48	0.0392	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			204.05840	175.743	17.41	0.1956	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,776.15840	1,891.843	17.41	0.8044	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,552.26170	4,689.483	20.44	0.9687	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			30.16170	23.383	20.44	0.0313	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			386.56240	445.290	14.26	0.4081	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			774.46240	689.190	14.26	0.5919	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,671.97520	2,801.915	18.78	0.8867	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			112.57520	97.915	18.78	0.1133	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,246.44690	1,350.838	16.49	0.7044	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			331.84690	291.438	16.49	0.2956	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			292.46550	341.888	13.93	0.3402	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			927.86550	832.488	13.93	0.6598	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,554.31000	1,426.592	13.21	0.8653	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			78.91000	95.992	13.21	0.1347	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,718.84240	1,831.603	17.24	0.7790	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			246.44240	213.403	17.24	0.2210	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,009.19070	5,148.970	20.34	0.9729	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			26.79070	20.770	20.34	0.0271	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,416.44210	4,553.050	20.34	0.9572	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			44.04210	34.850	20.34	0.0428	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,591.63270	1,701.181	17.01	0.7518	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			286.43270	249.681	17.01	0.2482	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,438.18510	3,573.142	20.00	0.9114	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			92.98510	81.642	20.00	0.0886	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,079.73540	1,177.160	16.02	0.6472	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			429.13540	380.160	16.02	0.3528	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			737.40550	818.976	15.22	0.5448	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			586.80550	521.976	15.22	0.4552	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,715.03790	1,827.544	17.19	0.7694	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			264.43790	230.544	17.19	0.2306	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			439.76850	389.698	15.96	0.3601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,050.36850	1,146.698	15.96	0.6399	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			125.42500	110.296	18.97	0.1183	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,856.02500	2,987.296	18.97	0.8817	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,678.12470	2,807.947	18.65	0.8707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			137.52470	120.947	18.65	0.1293	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			124.83140	109.774	18.99	0.1177	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,865.43140	2,996.774	18.99	0.8823	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,005.52460	905.975	13.90	0.6726	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			296.12460	342.975	13.90	0.3274	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			126.02490	110.824	18.95	0.1188	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,846.62490	2,977.824	18.95	0.8812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,923.54010	5,062.950	20.27	0.9676	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			32.94010	25.950	20.27	0.0324	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,686.28020	3,819.686	20.27	0.9209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			85.68020	72.686	20.27	0.0791	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,710.57050	1,823.135	17.14	0.7581	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			285.97050	251.735	17.14	0.2419	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,234.32980	5,375.390	20.22	0.9705	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			29.72980	23.990	20.22	0.0295	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,603.39840	4,741.405	20.22	0.9538	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			48.79840	40.006	20.22	0.0462	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,831.93070	2,961.854	18.62	0.8523	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			174.73070	156.654	18.62	0.1477	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,095.84700	999.055	14.17	0.6500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			401.74700	454.455	14.17	0.3500	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			188.46970	170.118	18.87	0.1506	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,024.36970	3,155.518	18.87	0.8494	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			189.95830	171.452	18.84	0.1518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,005.85830	3,136.852	18.84	0.8482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			343.93050	307.325	17.22	0.2573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,899.83050	2,012.725	17.22	0.7427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			189.21190	170.785	18.85	0.1512	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,015.11190	3,146.185	18.85	0.8488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,137.71000	2,255.437	17.59	0.7284	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			411.18290	372.374	17.60	0.2706	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,145.98290	2,263.874	17.60	0.7294	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			409.45960	370.815	17.61	0.2696	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,154.25960	2,272.315	17.61	0.7304	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			412.91000	373.937	17.59	0.2716	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			429.09740	401.502	19.11	0.2376	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,302.29740	3,446.102	19.11	0.7624	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,172.30880	7,330.272	20.31	0.9368	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			99.10880	85.672	20.31	0.0632	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			428.13570	400.628	19.13	0.2371	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,311.33570	3,455.228	19.13	0.7629	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			427.17270	399.752	19.14	0.2365	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,320.37270	3,464.352	19.14	0.7635	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			758.60910	703.456	18.12	0.3411	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,675.20910	2,802.756	18.12	0.6589	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			756.66080	701.641	18.13	0.3404	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,683.26080	2,810.941	18.13	0.6596	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			754.71920	699.841	18.14	0.3396	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,691.31920	2,819.140	18.14	0.6604	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,828.10100	2,956.237	18.31	0.6591	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			787.20100	730.637	18.31	0.3409	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			864.73880	803.985	18.28	0.3582	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,786.13880	2,912.185	18.28	0.6418	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			862.70420	802.082	18.29	0.3575	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,794.10420	2,920.282	18.29	0.6425	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			860.67620	800.193	18.30	0.3568	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,802.07620	2,928.393	18.30	0.6432	0.00	0	0
Total \$ / R Option												216,422,522.09	259,852	3,768,688
Total \$ / R												4,845,695,426.19	650,923	5,185,528
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			11.78010			11.91360			0.0000	294,502.50	25	466
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			11.92850			12.06480			0.0000	59,642.50	5	138
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			12.06950			12.21020			0.0000	0.00	0	45
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			12.20300			12.34940			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			12.47850			12.63520			0.0000	0.00	0	0
Total \$ / R MAXI Future												354,145.00	30	652
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call				10.26410	3.949	23.39	0.0003	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put				180,650.26410	193,993.949	23.39	0.9997	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call				9.87810	3.808	23.44	0.0003	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put				181,649.87810	194,993.808	23.44	0.9997	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call				10.66600	4.095	23.35	0.0003	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put				179,650.66600	192,994.095	23.35	0.9997	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				4,052.41640	3,000.869	18.29	0.0618	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				190,572.41640	203,150.869	18.29	0.9382	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				4,003.94450	2,963.403	18.31	0.0611	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				191,523.94450	204,113.403	18.31	0.9389	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				4,101.60650	3,038.759	18.27	0.0625	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				189,621.60650	202,188.759	18.27	0.9375	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				12,661.72000	10,652.656	17.84	0.1404	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				192,641.72000	204,702.656	17.84	0.8596	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				12,562.32170	10,567.975	17.85	0.1394	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				193,542.32170	205,617.975	17.85	0.8606	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				12,761.75570	10,737.887	17.82	0.1415	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				191,741.75570	203,787.887	17.82	0.8585	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				297,858.33060	311,074.989	19.19	0.8886	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				11,908.82060	10,472.230	19.16	0.1124	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				295,968.82060	309,172.230	19.16	0.8876	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				11,853.39450	10,423.449	19.17	0.1119	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				296,913.39450	310,123.449	19.17	0.8881	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				11,798.33060	10,374.989	19.19	0.1114	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				41,118.29380	37,237.445	17.60	0.2706	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				214,598.29380	226,387.445	17.60	0.7294	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				40,945.96330	37,081.483	17.61	0.2696	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				215,425.96330	227,231.483	17.61	0.7304	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				41,291.00020	37,393.738	17.59	0.2716	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				213,771.00020	225,543.738	17.59	0.7284	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												354,145.00	30	652

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/03/2018	Foreign Exchange Future			16.36710		16.45700			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.37870		16.46890			0.0000	275,342,325.70	16,811	170,586
£ / R	On	30/04/2018	Foreign Exchange Future			16.51360		16.60540			0.0000	0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.65440		16.74790			0.0000	269,651,390.40	16,191	31,473
£ / R	On	17/09/2018	Foreign Exchange Future			16.91630		17.01630			0.0000	0.00	0	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.16920		17.27700			0.0000	0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.44520		17.55460			0.0000	0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.70290		17.82320			0.0000	0.00	0	3,115
Total £ / R Future												544,993,716.10	33,002	220,732
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,594.03690	2,683.457	33.66	0.9978	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			1.03690	0.557	33.66	0.0022	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			66.63610	48.992	23.62	0.1353	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			817.73610	890.292	23.62	0.8647	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			65.18270	47.917	23.64	0.1328	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			826.28270	899.217	23.64	0.8672	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			68.11830	50.088	23.59	0.1379	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			809.21830	881.388	23.59	0.8621	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			106.45840	80.334	23.21	0.2038	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			637.55840	701.634	23.21	0.7962	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,671.62650	3,761.631	35.40	0.9989	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.52650	0.331	35.40	0.0011	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,533.61300	2,623.109	30.94	0.9940	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			2.51300	1.809	30.94	0.0060	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			917.21100	976.412	20.87	0.6857	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			292.61100	260.012	20.87	0.3143	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,476.78600	1,542.568	21.03	0.7196	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			56.17550	52.080	23.55	0.0605	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			332.39200	304.830	21.04	0.2789	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,484.49200	1,550.430	21.04	0.7211	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			330.11550	302.708	21.05	0.2773	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,492.21550	1,558.308	21.05	0.7227	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			334.68600	306.968	21.03	0.2804	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,547.90000	16,454.400	28.10	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.10	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			436.58560	401.972	20.64	0.3467	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,188.68560	1,247.571	20.64	0.6533	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,708.27550	3,797.680	23.55	0.9395	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			534.45940	501.225	20.20	0.3299	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,768.15940	1,834.925	20.20	0.6701	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			531.91000	498.802	20.21	0.3286	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,775.61000	1,842.502	20.21	0.6714	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			537.02060	503.661	20.19	0.3312	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,760.72060	1,827.361	20.19	0.6688	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			826.04480	782.313	19.30	0.4095	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,659.04480	1,723.113	19.30	0.5905	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			822.84680	779.244	19.31	0.4082	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,665.84680	1,730.045	19.31	0.5918	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			819.66650	776.194	19.31	0.4070	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,672.66650	1,736.994	19.31	0.5930	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,033.95170	986.021	18.90	0.4403	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,769.35170	1,830.821	18.90	0.5597	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,030.49180	982.687	18.91	0.4393	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,775.89180	1,837.487	18.91	0.5607	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,027.04250	979.427	18.91	0.4382	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,782.44250	1,844.227	18.91	0.5618	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,164.55080	1,111.883	18.75	0.4462	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,971.35080	2,038.983	18.75	0.5538	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,161.11180	1,108.632	18.76	0.4452	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,977.91180	2,045.732	18.76	0.5548	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,167.99930	1,115.152	18.75	0.4472	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,964.79930	2,032.252	18.75	0.5528	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												544,993,716.10	33,002	224,232
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11112		0.11265			0.0000	0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11326		0.11483			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11537		0.11699			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12468		0.12662			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,286
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			7.66980	4.721	21.12	0.0282	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			742.26980	892.521	21.12	0.9718	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.33690	0.066	25.02	0.0005	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,734.93690	1,887.866	25.02	0.9995	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			300.65340	184.205	14.40	0.6507	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			35.25340	72.005	14.40	0.3493	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			80.48200	64.107	20.36	0.1123	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,597.48200	1,738.107	20.36	0.8877	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.49970	15.913	20.99	0.0332	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,531.49970	2,689.913	20.99	0.9668	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			234.65670	192.334	18.19	0.2923	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			751.65670	866.334	18.19	0.7077	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			241.46190	206.235	19.91	0.2273	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,542.06190	1,669.135	19.91	0.7727	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			147.23930	126.458	22.70	0.1394	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,447.83930	2,589.358	22.70	0.8606	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			475.65310	410.431	17.92	0.4071	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			776.25310	873.331	17.92	0.5929	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			964.56470	877.501	19.64	0.4690	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,302.26470	1,409.701	19.64	0.5310	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			685.73950	622.178	20.89	0.3543	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,023.43950	2,154.378	20.89	0.6457	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,365.59750	1,254.469	18.25	0.6136	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			703.29750	786.669	18.25	0.3864	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,286
€ / R	On	15/03/2018	Foreign Exchange Future			14.59740		14.67660			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.60940		14.68890			0.0000	664,523,168.40	45,486	83,319
€ / R	On	29/03/2018	Foreign Exchange Future			14.64050		14.72130			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.69010		14.77040			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.74800		14.82920			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.89770		14.98040			0.0000	656,943,876.90	44,097	73,694
€ / R	On	17/09/2018	Foreign Exchange Future			15.18160		15.26920			0.0000	0.00	0	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.46120		15.55480			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.76410		15.85850			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.00070		16.10680			0.0000	0.00	0	3,542
Total € / R Future												1,321,467,045.30	89,583	210,238
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,333.48150	2,412.643	27.97	0.9997	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.08150	0.043	27.97	0.0003	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,689.09790	1,609.427	17.69	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.19790	0.027	17.69	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			191.59430	131.743	12.45	0.4924	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			122.69430	142.343	12.45	0.5076	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			306.00280	236.658	13.08	0.6761	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			67.10280	77.258	13.08	0.3239	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			9.31790	12.454	15.21	0.0669	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			698.21790	621.854	15.21	0.9331	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,311.24050	2,390.671	23.89	0.9996	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.14050	0.071	23.89	0.0004	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.89060	0.422	21.48	0.0024	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,701.99060	1,781.022	21.48	0.9976	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			46.19780	26.807	14.20	0.1367	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			407.29780	467.407	14.20	0.8633	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			38.60510	21.966	14.41	0.1148	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			449.70510	512.566	14.41	0.8852	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,811.73050	1,890.900	21.92	0.9983	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.63050	0.300	21.92	0.0017	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			88.82050	55.996	13.43	0.2551	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			259.92050	306.596	13.43	0.7449	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			85.92890	53.922	13.47	0.2473	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			267.02890	314.522	13.47	0.7527	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			91.79450	58.142	13.39	0.2631	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			252.89450	298.742	13.39	0.7369	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	29/03/2018	Foreign Exchange Option	17.21	Put		2,489.74240	2,570.095	22.66	0.9976	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		1.04240	0.595	22.66	0.0024	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		202.77450	161.210	13.41	0.3821	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		322.37450	361.110	13.41	0.6179	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		580.41040	630.907	14.12	0.7161	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		169.61040	138.907	14.12	0.2839	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		783.27870	833.106	14.34	0.6872	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		258.86230	225.490	14.30	0.3183	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		768.46230	817.789	14.30	0.6817	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		224.67260	194.686	14.57	0.2816	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put		0.00000	157.900	12.40	0.2572	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call		0.00000	755.600	12.40	0.7428	7,556,000.00	10,000	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		256.25600	223.134	14.32	0.3155	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		775.85600	825.434	14.32	0.6845	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		253.67870	220.806	14.34	0.3128	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		77.48440	86.724	12.18	0.1641	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,991.40650	1,909.658	13.62	0.9720	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		11.00650	11.958	13.62	0.0280	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		0.00000	478.133	13.35	0.5241	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		0.00000	375.833	13.35	0.4759	1,127,500.50	3,000	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		874.27260	926.986	14.57	0.7184	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		128.75050	142.812	12.33	0.2394	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		153.24470	130.554	15.20	0.2007	391,660.50	3,000	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,172.84470	1,232.854	15.20	0.7993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		0.00000	191.099	12.52	0.2940	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		0.00000	688.799	12.52	0.7060	6,887,989.00	10,000	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		1,047.88440	974.424	12.18	0.8359	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		70.80880	79.577	12.17	0.1533	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		97.37730	81.089	15.92	0.1321	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,556.97730	1,623.390	15.92	0.8679	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,501.25580	1,422.811	12.08	0.9407	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		20.85580	25.111	12.08	0.0593	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		859.15050	790.512	12.33	0.7606	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		41.55810	47.981	12.13	0.1019	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		329.74710	289.973	13.84	0.3899	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		599.34710	642.273	13.84	0.6101	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,650.40830	6,732.800	22.28	0.9990	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.80830	0.500	22.28	0.0010	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		1,081.20880	1,007.277	12.17	0.8467	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,572.82640	5,654.467	22.28	0.9959	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		3.22640	2.167	22.28	0.0041	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,642.91930	3,723.615	19.83	0.9798	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		13.31930	11.315	19.83	0.0202	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,271.95810	1,195.681	12.13	0.8981	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		367.97450	333.831	14.62	0.3308	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,098.77450	1,152.231	14.62	0.6692	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	21.63	Put			6,364.50380	6,451.263	18.18	0.9953	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,825.76410	1,739.179	12.29	0.9119	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			56.56410	57.579	12.29	0.0881	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,195.03630	1,123.491	12.43	0.7710	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			175.83630	191.891	12.43	0.2290	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			172.69390	152.845	16.04	0.1695	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,710.50020	1,774.465	15.68	0.7899	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			219.70020	196.065	15.68	0.2101	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			408.13190	371.201	14.41	0.3608	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			988.93190	1,039.601	14.41	0.6392	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			171.46950	151.734	16.05	0.1684	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			28.31070	24.093	18.09	0.0321	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.70380	2.863	18.18	0.0047	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,319.11070	4,402.493	18.09	0.9679	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,012.26950	2,080.134	16.05	0.8316	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			170.25710	150.634	16.06	0.1673	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,021.05710	2,089.034	16.06	0.8327	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,003.49390	2,071.245	16.04	0.8305	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			221.03920	202.090	16.54	0.1774	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,546.23920	2,620.890	16.54	0.8226	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			219.93220	201.062	16.55	0.1766	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,555.13220	2,629.862	16.55	0.8234	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			218.83540	200.039	16.56	0.1758	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,564.03540	2,638.839	16.56	0.8242	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,078.19320	1,130.875	14.31	0.5373	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			793.83780	751.864	14.29	0.4660	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,065.33780	1,117.764	14.29	0.5340	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			790.25400	748.415	14.30	0.4644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,071.75400	1,124.315	14.30	0.5356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			786.69320	744.975	14.31	0.4627	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,536.92460	1,598.693	15.02	0.5899	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			770.81300	726.615	15.03	0.4089	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,544.01300	1,605.915	15.03	0.5911	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			776.65560	732.176	15.01	0.4114	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,529.85560	1,591.475	15.01	0.5886	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			773.72460	729.393	15.02	0.4101	0.00	0	0
Total € / R Option												15,963,150.00	26,000	648,590
Total € / R												1,337,430,195.30	115,583	858,828
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.20370		9.20980			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.20900		9.21530			0.0000	0.00	0	6,582
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.22270		9.22920			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.32790		9.33520			0.0000	0.00	0	5,986
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.44460		9.45380			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.55690		9.56910			0.0000	0.00	0	10,812

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.79070		9.80810			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	23,830
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			513.42940	518.343	17.19	0.9777	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			3.22940	2.043	17.19	0.0223	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.40400	0.981	18.59	0.0091	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			796.10400	801.981	18.59	0.9909	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.50590	1.057	18.37	0.0099	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			776.20590	782.057	18.37	0.9901	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.45380	1.018	18.48	0.0095	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			786.15380	792.018	18.48	0.9905	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			112.71800	109.148	11.97	0.4901	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			121.91800	111.848	11.97	0.5099	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,190.44150	1,195.318	14.83	0.9272	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			25.10670	22.723	14.85	0.0714	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,199.90670	1,204.823	14.85	0.9286	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			26.18760	23.724	14.82	0.0742	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,180.98760	1,185.824	14.82	0.9258	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			25.64150	23.218	14.83	0.0728	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,708.09540	1,715.033	15.58	0.9158	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			41.37720	39.138	15.60	0.0833	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,717.57720	1,724.538	15.60	0.9167	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			42.42060	40.135	15.56	0.0852	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,698.62060	1,705.535	15.56	0.9148	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			41.89540	39.633	15.58	0.0842	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			70.78570	67.529	16.04	0.1098	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,981.68570	1,990.629	16.04	0.8902	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			70.32270	67.065	16.07	0.1091	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,991.22270	2,000.165	16.07	0.8909	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			71.25180	68.000	16.02	0.1106	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,972.15180	1,981.100	16.02	0.8894	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			244.39780	237.624	14.56	0.2637	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,446.29780	1,456.924	14.56	0.7363	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			242.64540	235.905	14.57	0.2621	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,454.54540	1,465.205	14.57	0.7379	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			246.16020	239.355	14.55	0.2653	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,438.06020	1,448.655	14.55	0.7347	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	23,830
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.13120		9.18370			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.26410		9.31770			0.0000	0.00	0	430
Total CAD/ R Future												0.00	0	1,030

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	19/03/2018	Foreign Exchange Option	10.07	Call			1.30570	0.812	20.93	0.0070	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			887.60570	939.612	20.93	0.9930	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1.23840	0.771	20.99	0.0066	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			897.53840	949.571	20.99	0.9934	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1.37670	0.856	20.87	0.0073	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			877.67670	929.656	20.87	0.9927	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			15.10630	12.188	16.13	0.0392	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,517.40630	1,568.088	16.13	0.9608	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			14.79020	11.921	16.14	0.0384	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,527.09020	1,577.821	16.14	0.9616	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			15.42910	12.460	16.11	0.0400	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,507.72910	1,558.360	16.11	0.9600	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,030
CF CANDCO	On	28/03/2018	Foreign Exchange Future			6.42820		19.29680			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			2.71290		10.26630			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												0.00	0	5,000
Total CF CANDO CAHC												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			175.90870		461.82200			0.0000	0.00	0	5,000
Total CF CANDO CAHE Future												0.00	0	5,000
Total CF CANDO CAHE												0.00	0	5,000
CHF / R	On	19/03/2018	Foreign Exchange Future			12.56380		12.71010			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.82530		12.97610			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.08280		13.24090			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.12710		14.31690			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			1.53150	0.755	23.80	0.0043	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,441.43150	1,586.955	23.80	0.9957	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.50010	0.740	23.88	0.0043	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,451.40010	1,596.940	23.88	0.9957	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.56370	0.770	23.73	0.0044	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,431.46370	1,576.970	23.73	0.9956	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			58.29850	43.191	16.57	0.0859	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,612.19850	1,747.891	16.57	0.9141	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	18/06/2018	Foreign Exchange Option	14.54	Call			57.69480	42.759	16.60	0.0850	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,621.59480	1,757.460	16.60	0.9150	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			57.09850	42.334	16.63	0.0842	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,630.99850	1,767.034	16.63	0.9158	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			129.59410	92.981	15.98	0.1281	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,928.69410	2,050.181	15.98	0.8719	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			128.56550	92.123	15.99	0.1271	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,937.66550	2,059.323	15.99	0.8729	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			130.63150	93.848	15.97	0.1292	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,919.73150	2,041.048	15.97	0.8708	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			787.72330	698.611	14.90	0.4363	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,190.82330	1,291.511	14.90	0.5637	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			784.67860	695.696	14.91	0.4348	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,197.77860	1,298.596	14.91	0.5652	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			781.64880	692.797	14.92	0.4333	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,204.74880	1,305.697	14.92	0.5667	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			1.86260		1.87770			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.87570		1.89150			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88880		1.90530			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92830		1.94630			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			39.36150	23.695	14.50	0.0994	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			562.36150	697.695	14.50	0.9006	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			27.15740	16.845	14.74	0.0736	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			650.15740	790.845	14.74	0.9264	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			55.85800	33.073	14.26	0.1326	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			478.85800	607.073	14.26	0.8674	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			177.78660	142.004	14.73	0.1832	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,462.78660	1,585.004	14.73	0.8168	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			162.30780	129.390	14.85	0.1691	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,547.30780	1,672.390	14.85	0.8309	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			194.68100	155.842	14.61	0.1984	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,379.68100	1,498.842	14.61	0.8016	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,455.15700	2,591.704	15.84	0.8365	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			197.03170	169.982	15.95	0.1555	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,544.03170	2,681.982	15.95	0.8445	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			186.56030	160.843	16.05	0.1480	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,633.56030	2,772.843	16.05	0.8520	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			208.15700	179.704	15.84	0.1635	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,127.26500	1,042.897	14.62	0.4690	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,464.26500	1,559.897	14.62	0.5310	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
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,089.89790	1,007.838	14.67	0.4573	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,526.89790	1,624.838	14.67	0.5427	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,165.82860	1,079.111	14.56	0.4809	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,402.82860	1,496.111	14.56	0.5191	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			1.98070		1.99230			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.02100		2.03290			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06130		2.07370			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26000		2.27930			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			12.35270	6.096	24.17	0.0188	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,889.35270	1,999.096	24.17	0.9812	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			10.75190	4.959	24.41	0.0155	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,987.75190	2,097.959	24.41	0.9845	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			14.23790	7.497	23.92	0.0228	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,791.23790	1,900.497	23.92	0.9772	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			147.11600	134.111	16.92	0.1481	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,118.11600	2,224.111	16.92	0.8519	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			173.23950	153.940	16.62	0.1677	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,944.23950	2,043.940	16.62	0.8323	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			159.67620	143.648	16.77	0.1576	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,030.67620	2,133.648	16.77	0.8424	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			230.81790	210.933	17.17	0.1631	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,993.81790	3,097.933	17.17	0.8369	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			218.75390	199.936	17.22	0.1558	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,081.75390	3,186.936	17.22	0.8442	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			207.30780	189.514	17.28	0.1488	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,170.30780	3,276.514	17.28	0.8512	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			914.72090	983.175	14.81	0.3512	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,153.82930	2,031.389	14.87	0.6382	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			960.82930	1,031.389	14.87	0.3618	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,261.95730	2,135.411	14.73	0.6595	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			868.95730	935.411	14.73	0.3405	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,207.72090	2,083.175	14.81	0.6488	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			1.50460		1.52180			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52760		1.54510			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54830		1.56650			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66040		1.68360			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.44630	0.109	23.67	0.0006	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,182.44630	2,354.109	23.67	0.9994	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.33500	0.082	24.00	0.0005	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,282.33500	2,454.082	24.00	0.9995	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.59620	0.147	23.34	0.0008	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,082.59620	2,254.147	23.34	0.9992	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			63.08750	46.290	17.77	0.0742	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,212.08750	2,370.290	17.77	0.9258	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			57.28660	41.698	17.89	0.0675	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,306.28660	2,465.698	17.89	0.9325	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			69.50230	51.400	17.65	0.0815	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,118.50230	2,275.400	17.65	0.9185	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			115.48850	94.044	17.79	0.1034	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,850.48850	3,011.043	17.79	0.8966	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			108.25130	87.965	17.88	0.0973	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,943.25130	3,104.965	17.88	0.9027	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			102.07370	82.768	18.00	0.0920	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,037.07370	3,199.768	18.00	0.9080	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			925.64960	832.904	16.51	0.4132	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,689.64960	1,828.904	16.51	0.5868	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			896.19130	805.944	16.60	0.4023	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,760.19130	1,901.944	16.60	0.5977	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			956.19670	860.898	16.42	0.4243	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,620.19670	1,756.898	16.42	0.5757	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			0.11610		0.11720			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11560		0.11680			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11530		0.11610			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11060		0.11550			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			1.52140		1.52800			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54600		1.55280			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57020		1.57740			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64110		1.65010			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/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
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.59590		8.60240			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.70060		8.70800			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.80460		8.81350			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.41690		9.44860			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			1.22660	0.891	20.71	0.0081	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			848.82660	854.991	20.71	0.9919	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.15940	0.842	20.77	0.0077	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			858.75940	864.941	20.77	0.9923	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.26820	0.924	20.59	0.0084	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			838.86820	845.024	20.59	0.9916	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			27.34770	25.596	15.88	0.0793	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,159.34770	1,164.996	15.88	0.9207	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			26.76830	25.054	15.90	0.0778	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,168.76830	1,174.454	15.90	0.9222	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			27.94010	26.148	15.86	0.0808	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,149.94010	1,155.549	15.86	0.9192	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			85.37830	82.386	15.76	0.1620	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,201.87830	1,207.786	15.76	0.8380	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			84.27060	81.304	15.78	0.1601	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,210.77060	1,216.704	15.78	0.8399	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			86.50100	83.483	15.75	0.1638	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,193.00100	1,198.883	15.75	0.8362	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			443.30060	427.845	14.92	0.4110	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			914.70060	930.945	14.92	0.5890	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			440.31450	424.943	14.93	0.4088	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			921.71450	938.043	14.93	0.5912	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			446.30770	430.767	14.91	0.4132	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			907.70770	923.867	14.91	0.5868	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			1.23810		1.24110			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24750		1.24890			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25530		1.25620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33810		1.33970			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			589.00000	619.000		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			689.00000	719.000		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

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	19/03/2018	Foreign Exchange Option	1.32	Put			789.00000	819.000		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			711.00000	725.000		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			811.00000	825.000		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			611.00000	625.000		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			1,138.00000	1,147.000		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			1,238.00000	1,247.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,038.00000	1,047.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			197.00000	181.000		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			97.00000	81.000		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			297.00000	281.000		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			1.39040		1.38240			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39620		1.38820			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40160		1.39360			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			1.24020		1.23290			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24890		1.24170			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25790		1.25050			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		8.99910	0.11088	8.87670			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.82920	0.11088	8.70850			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.66770	0.11088	8.54740			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	0.11088	799.99300	1,417.865	15.35	0.6105	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.11088	1,332.99300	726.865	15.35	0.3895	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.11088	759.36870	1,358.680	15.35	0.5956	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.11088	1,392.36870	767.680	15.35	0.4044	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	19/03/2018	Foreign Exchange Option	8.92	Call		0.11088	842.10020	1,478.544	15.35	0.6252	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.11088	1,275.10020	687.544	15.35	0.3748	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.11088	2,289.98580	1,392.549	14.68	0.6062	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.11088	356.98580	683.549	14.68	0.3938	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11088	3,274.95020	3,911.646	16.06	0.6059	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11088	2,789.95020	2,219.646	16.06	0.3941	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11088	2,181.64130	2,672.145	15.73	0.4841	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11088	3,996.64130	3,280.145	15.73	0.5159	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11088	3,216.76660	3,854.656	16.06	0.6007	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11088	2,831.76660	2,262.656	16.06	0.3993	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11088	3,157.90370	3,798.195	16.06	0.5955	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11088	2,872.90370	2,306.195	16.06	0.4045	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11088	3,801.55400	4,428.176	16.62	0.5423	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11088	4,527.55400	3,951.176	16.62	0.4577	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11088	3,891.94370	4,535.814	16.65	0.5498	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11088	4,417.94370	3,858.814	16.65	0.4502	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11088	3,846.55950	4,485.864	16.65	0.5461	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11088	4,472.55950	3,908.864	16.65	0.4539	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			21,810.68000		21,976.32000			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			8.95160		9.02680			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.08190		9.15930			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.21080		9.29140			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.90460		10.01010			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			0.86580	0.390	20.92	0.0036	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			934.06580	1,008.790	20.92	0.9964	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.82210	0.370	20.98	0.0035	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			944.02210	1,018.770	20.98	0.9965	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.91180	0.410	20.85	0.0038	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			924.11180	998.810	20.85	0.9962	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			42.19380	32.724	14.97	0.0987	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			982.89380	1,050.824	14.97	0.9013	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			41.34660	32.059	15.00	0.0969	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			992.04660	1,060.159	15.00	0.9031	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			43.05820	33.402	14.95	0.1005	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			973.75820	1,041.502	14.95	0.8995	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			144.38580	125.977	14.43	0.2336	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
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			852.98580	915.177	14.43	0.7664	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			142.59510	124.405	14.45	0.2311	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			861.19510	923.605	14.45	0.7689	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			146.19980	127.570	14.41	0.2362	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			844.79980	906.771	14.41	0.7638	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			624.38260	573.603	13.75	0.5089	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			604.28260	659.003	13.75	0.4911	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			620.18130	569.747	13.77	0.5064	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			610.08130	665.147	13.77	0.4936	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			616.08290	565.920	13.78	0.5039	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			615.98290	671.320	13.78	0.4961	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.09610		3.10750			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.05400		3.06590			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.01250		3.02180			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.97980		2.99270			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			0.07640	0.004	18.85	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			412.57640	423.904	18.85	0.9998	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.06660	0.003	18.75	0.0001	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			422.56660	433.903	18.75	0.9999	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.08780	0.007	18.95	0.0002	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			402.58780	413.907	18.95	0.9998	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			2.15990	1.798	16.06	0.0193	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			596.25990	607.798	16.06	0.9807	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			2.11470	1.763	16.22	0.0188	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			606.21470	617.763	16.22	0.9812	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			2.20740	1.834	15.91	0.0198	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			586.30740	597.834	15.91	0.9802	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			23.56630	21.040	13.46	0.1444	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			361.76630	368.540	13.46	0.8556	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			22.45860	19.976	13.49	0.1382	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			370.65860	377.476	13.49	0.8618	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			24.72670	22.156	13.43	0.1508	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			352.92670	359.656	13.43	0.8492	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			49.66430	46.597	15.12	0.1820	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			586.96430	596.797	15.12	0.8180	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			48.51630	45.500	15.15	0.1783	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			595.81630	605.700	15.15	0.8217	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			50.84120	47.724	15.08	0.1858	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			578.14120	587.924	15.08	0.8142	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 TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	6,380
ZMW / R On 19/03/2018			Foreign Exchange Future	1.20450	1.21710		0.0000	0.00	0.00	0	0
ZMW / R On 18/06/2018			Foreign Exchange Future	1.18700	1.20000		0.0000	0.00	0.00	0	0
ZMW / R On 17/09/2018			Foreign Exchange Future	1.17040	1.18210		0.0000	0.00	0.00	0	0
ZMW / R On 14/06/2019			Foreign Exchange Future	1.21640	1.21640		0.0000	0.00	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									6 496 087 810.50	513,686	1,906,100
Total Options									232 385 672.09	285,852	4,433,678
Grand Total:									6,728,473,482.59	799,538	6,339,778