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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2018

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			11.86500		11.76210			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.87420		11.77320			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.88130		11.78010			0.0000	775,991,465.60	65,312	794,627
\$ / R On 22/03/2018 Foreign Exchange Future			11.88650		11.78540			0.0000	356,595,000.00	30,000	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.89700		11.79580			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.89880		11.79750			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.91270		11.81150			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.92960		11.82810			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.94280		11.84110			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.94440		11.84270			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.95270		11.85080			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.95600		11.85410			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.96430		12.01280			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.96760		11.86540			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.97070		11.86860			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.97550		11.87340			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.97710		11.87500			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.98190		11.87970			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.00260		11.90030			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			12.03120		11.92850			0.0000	149,607,972.00	12,435	342,638
\$ / R On 29/06/2018 Foreign Exchange Future			12.04850		11.94560			0.0000	0.00	0	445

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2018	Foreign Exchange Future			12.05320		11.95030			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.05960		11.95650			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.08160		11.97820			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.08790		11.98440			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.08950		11.98600			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.09900		11.99530			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.11000		12.00610			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.11950		12.01540			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.14790		12.04340			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.17440		12.06950			0.0000	0.00	0	38,389
\$ / R	On	28/09/2018	Foreign Exchange Future			12.19130		12.08620			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.23270		12.12720			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.23880		12.13320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.24190		12.13630			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.24950		12.14390			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.26180		12.15600			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.26640		12.16060			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.28790		12.18180			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.30470		12.19850			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.30920		12.20300			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.33460		12.22860			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.40040		12.29480			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.44990		12.34460			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.58380		12.47850			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.86080		12.75540			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.16740		13.06070			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.25170		13.14440			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.33970		13.23180			0.0000	0.00	0	0
Total \$ / R Future												1,282,194,437.60	107,747	1,396,445
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			86.62870	27.676	15.48	0.3137	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			48.72870	92.675	15.48	0.6863	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			295.91470	195.294	18.34	0.8714	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			8.01470	10.294	18.34	0.1286	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,556.83320	2,455.819	34.57	0.9999	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.03320	0.019	34.57	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00050	0.001	47.39	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,719.90050	5,618.701	47.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00050	0.001	47.39	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,729.90050	5,628.701	47.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00050	0.001	47.39	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			23.39340	11.968	14.78	0.0817	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			181.16570	252.061	13.78	0.7675	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			71.06570	40.761	13.78	0.2325	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			3.17230	3.795	15.83	0.0291	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			107.64220	158.266	13.19	0.6175	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			127.54220	76.966	13.19	0.3825	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			174.48780	244.212	13.74	0.7576	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			74.38780	42.912	13.74	0.2424	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			353.49340	443.268	14.78	0.9183	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			157.28780	96.340	12.97	0.4507	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			231.09160	309.427	14.10	0.8290	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			50.99160	28.127	14.10	0.1710	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			149.00310	213.796	13.55	0.7151	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			88.90310	52.496	13.55	0.2849	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			773.07230	672.495	15.83	0.9709	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			30.63100	16.046	14.55	0.1057	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			15.90620	24.065	14.12	0.1536	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			435.80620	342.765	14.12	0.8464	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			46.34420	69.598	13.43	0.3587	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			256.24420	178.298	13.43	0.6413	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			87.38780	127.640	12.97	0.5493	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			0.87240	1.004	19.35	0.0074	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.01710	0.026	47.39	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,609.91710	4,508.726	47.39	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			694.18990	593.918	15.12	0.9599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			4.28990	5.218	15.12	0.0401	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			310.73100	397.346	14.55	0.8943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			921.77540	820.893	17.15	0.9833	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,570.06290	1,468.917	21.70	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.16290	0.217	21.70	0.0016	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			48.60410	72.889	13.40	0.3713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			248.50410	171.590	13.40	0.6287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,170.77240	1,069.704	19.35	0.9926	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.04310	0.030	29.81	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,879.94920	1,778.765	23.22	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.04920	0.065	23.22	0.0005	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			971.49200	870.552	17.59	0.9860	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			1.59200	1.852	17.59	0.0140	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			1.87540	2.193	17.15	0.0167	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,739.98350	1,638.810	22.54	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			23.02820	34.917	13.89	0.2090	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			372.92820	283.617	13.89	0.7910	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			12.12590	18.266	14.29	0.1216	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			482.02590	386.966	14.29	0.8784	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,639.94310	2,538.730	29.81	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.03070	0.040	23.86	0.0003	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.18390	0.245	21.56	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,540.08390	1,438.945	21.56	0.9982	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.30080	0.403	20.97	0.0030	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,420.20080	1,319.103	20.97	0.9970	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.08350	0.110	22.54	0.0008	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call		0.01390	0.018	24.98	0.0001	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call		0.03950	0.052	23.51	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put		1,939.93950	1,838.752	23.51	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call		0.28860	0.387	21.02	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put		1,430.18860	1,329.087	21.02	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put		2,009.93070	1,908.740	23.86	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call		0.07780	0.058	33.04	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put		1,919.94250	1,818.756	23.42	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call		0.04250	0.056	23.42	0.0004	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put		2,759.96470	2,658.747	31.96	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call		0.06470	0.047	31.96	0.0003	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put		2,239.91390	2,138.718	24.98	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put		2,059.92570	1,958.734	24.10	0.9997	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call		0.01760	0.023	24.64	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put		2,169.91760	2,068.723	24.64	0.9998	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put		2,339.91190	2,238.713	25.47	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call		0.01190	0.013	25.47	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put		2,819.97780	2,718.758	33.04	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put		1,041.17750	940.178	18.21	0.9889	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call		0.01880	0.025	24.54	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put		2,149.91880	2,048.725	24.54	0.9998	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put		2,469.92200	2,368.713	26.76	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call		0.02200	0.013	26.76	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call		0.02570	0.034	24.10	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call		0.01180	0.016	25.23	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put		2,789.97100	2,688.753	32.50	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call		0.07100	0.053	32.50	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call		0.02160	0.028	24.35	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put		2,109.92160	2,008.728	24.35	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call		1.27750	1.478	18.21	0.0111	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put		3,010.03140	2,908.806	36.44	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call		0.09810	0.076	34.47	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put		2,899.99810	2,798.776	34.47	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call		0.01590	0.021	24.79	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put		2,199.91590	2,098.721	24.79	0.9998	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put		2,289.91180	2,188.715	25.23	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put		2,379.91450	2,278.712	25.67	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put		3,910.03140	3,808.890	47.39	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call		0.13140	0.190	47.39	0.0007	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call		0.01930	0.011	26.22	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put		2,439.91930	2,338.711	26.22	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call		0.13140	0.106	36.44	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put		2,709.95490	2,608.739	31.06	0.9998	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put		2,739.96060	2,638.744	31.60	0.9997	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call		0.06060	0.044	31.60	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put		3,790.08360	3,688.963	47.39	0.9990	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.18360	0.263	47.39	0.0010	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01450	0.012	25.67	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.03670	0.048	23.61	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,970.01850	2,868.794	35.73	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.11850	0.094	35.73	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,659.94630	2,558.732	30.17	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.04630	0.032	30.17	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.05490	0.039	31.06	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.17150	0.142	38.42	0.0007	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.01260	0.017	25.13	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,269.91260	2,168.717	25.13	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01760	0.010	25.86	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,419.91760	2,318.710	25.86	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,959.93670	1,858.748	23.61	0.9996	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.19210	0.161	39.31	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			0.89770	1.033	19.27	0.0076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,160.79770	1,059.733	19.27	0.9924	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.05680	0.041	31.24	0.0002	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,719.95680	2,618.741	31.24	0.9998	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,120.07150	3,018.842	38.42	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,440.17690	1,339.071	21.07	0.9972	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			2.94870	3.515	16.00	0.0270	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			792.84870	692.215	16.00	0.9730	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			6.65610	9.709	14.65	0.0702	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			586.55610	488.409	14.65	0.9298	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,170.09210	3,068.861	39.31	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.21440	0.182	40.21	0.0008	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,669.94790	2,568.734	30.35	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.04790	0.034	30.35	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,979.93420	1,878.745	23.71	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.03420	0.045	23.71	0.0003	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.27690	0.371	21.07	0.0028	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.35730	0.319	44.87	0.0012	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,219.91490	2,118.720	24.88	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.01490	0.020	24.88	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.06160	0.081	22.93	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,819.96160	1,718.781	22.93	0.9994	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,220.11440	3,118.882	40.21	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.03400	0.050	47.39	0.0002	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			5.65520	7.657	14.78	0.0569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			625.55520	526.357	14.78	0.9431	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			3,080.05610	2,978.828	37.70	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.15610	0.128	37.70	0.0006	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,480.25730	3,379.019	44.87	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			2,129.92020	2,028.726	24.44	0.9998	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01600	0.011	25.76	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,399.91600	2,298.711	25.76	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,719.99020	1,618.819	22.44	0.9991	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			0.09020	0.119	22.44	0.0009	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,379.93400	4,278.750	47.39	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.05430	0.080	47.39	0.0003	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,720.12260	3,619.018	47.39	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			0.22260	0.318	47.39	0.0011	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			0.13340	0.177	21.95	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,620.03340	1,518.877	21.95	0.9987	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			0.02020	0.026	24.44	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,290.42010	1,189.403	20.34	0.9949	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			3.82410	4.621	15.39	0.0355	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			723.72410	623.321	15.39	0.9645	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			44.17410	66.426	13.46	0.3464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			264.07410	185.126	13.46	0.6536	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			4,219.95430	4,118.780	47.39	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			0.17550	0.146	38.60	0.0007	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,330.16910	3,228.934	42.18	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			0.26910	0.234	42.18	0.0010	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			0.24460	0.327	21.22	0.0024	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,470.14460	1,369.027	21.22	0.9976	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			0.52010	0.703	20.34	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			0.19940	0.266	21.46	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			0.70240	0.875	19.80	0.0064	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,220.60240	1,119.574	19.80	0.9936	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,970.01100	3,868.861	47.39	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.11100	0.161	47.39	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,130.07550	3,028.846	38.60	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,709.90050	5,608.701	47.39	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,680.14840	3,579.053	47.39	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.24840	0.353	47.39	0.0013	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.14450	0.192	21.85	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,600.04450	1,498.892	21.85	0.9986	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,520.09940	1,418.966	21.46	0.9980	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			274.03540	197.175	13.75	0.6282	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			59.43540	83.675	13.75	0.3718	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put			0.00000	119.251	13.26	0.4740	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call			0.00000	135.751	13.26	0.5260	2,036,271.00	15,000	15,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put			188.68800	130.915	13.49	0.4449	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call			134.48800	177.915	13.49	0.5551	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			120.59720	78.571	13.35	0.3141	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			196.39720	255.571	13.35	0.6859	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			95.65590	60.121	13.28	0.2587	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			231.45590	297.121	13.28	0.7413	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,205.45480	1,105.076	17.51	0.9792	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			2.95480	3.876	17.51	0.0208	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			180.25850	234.551	13.41	0.6454	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			142.75850	95.751	13.41	0.3546	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			204.56130	144.129	13.58	0.4644	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			132.06130	172.928	13.58	0.5356	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			195.92490	253.482	13.37	0.6743	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			128.42490	84.682	13.37	0.3257	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			180.39670	125.110	13.52	0.4242	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			147.89670	193.910	13.52	0.5758	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,802.64630	2,701.317	25.47	0.9994	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.14630	0.117	25.47	0.0006	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			308.75680	238.667	14.03	0.5641	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			120.25680	151.367	14.03	0.4359	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			98.63320	64.616	13.09	0.2406	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			300.13320	367.316	13.09	0.7594	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			479.43700	399.704	14.63	0.6756	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			97.53700	119.304	14.63	0.3244	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,450.29480	2,348.675	19.26	0.9944	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			1.39480	1.475	19.26	0.0056	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,158.68970	3,056.913	23.25	0.9958	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.38970	1.313	23.25	0.0042	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,967.87790	3,866.384	26.60	0.9977	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.57790	0.784	26.60	0.0023	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,954.31670	1,853.750	18.13	0.9786	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			5.11670	6.450	18.13	0.0214	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,810.14580	3,708.572	25.67	0.9964	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.94580	1.272	25.67	0.0036	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,380.84600	3,278.897	23.87	0.9952	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.64600	1.597	23.87	0.0048	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			413.30950	342.394	14.21	0.5780	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			164.10950	195.094	14.21	0.4220	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			329.86430	388.801	13.32	0.6710	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			179.06430	136.100	13.32	0.3290	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			460.58800	532.655	13.01	0.7848	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			106.48800	76.655	13.01	0.2152	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			230.17380	180.504	13.52	0.3918	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			284.27380	336.504	13.52	0.6082	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			729.83320	643.509	15.45	0.7596	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			83.93320	99.510	15.45	0.2404	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			0.00000	288.701	13.84	0.5097	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			0.00000	253.001	13.84	0.4903	25,300,130.00	100,000	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			6.80550	8.608	17.87	0.0261	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,001.40550	1,901.008	17.87	0.9739	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,765.97190	3,664.210	24.39	0.9951	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.37190	1.810	24.39	0.0049	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			939.82870	848.901	16.01	0.8179	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			65.22870	76.501	16.01	0.1821	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	11/05/2018	Foreign Exchange Option	14.40	Put			2,534.54250	2,432.481	18.58	0.9898	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			3.14250	3.181	18.58	0.0102	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,887.85360	3,786.125	23.79	0.9956	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			1.25360	1.625	23.79	0.0044	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,629.94470	2,527.870	18.85	0.9896	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			3.34470	3.370	18.85	0.0104	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			71.96670	83.932	15.96	0.1907	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			948.56670	858.432	15.96	0.8093	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,428.90140	2,327.155	18.06	0.9867	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			3.90140	4.255	18.06	0.0133	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			500.64450	427.578	14.46	0.6033	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			175.64450	204.678	14.46	0.3967	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			993.61600	1,090.163	13.06	0.9543	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			18.61600	13.063	13.06	0.0457	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			375.30970	434.706	13.35	0.6672	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			200.30970	157.606	13.35	0.3328	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			368.01420	305.306	13.94	0.4974	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			247.71420	287.206	13.94	0.5026	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,920.96490	1,822.096	17.87	0.9424	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			21.26490	24.696	17.87	0.0576	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,990.74410	3,888.727	21.24	0.9964	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.04410	1.327	21.24	0.0036	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,532.25200	3,430.227	20.90	0.9927	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			2.55200	2.827	20.90	0.0073	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			43.35170	49.169	17.55	0.0968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,754.85170	1,657.969	17.55	0.9032	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			91.95920	103.650	16.43	0.1874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,213.45920	1,122.450	16.43	0.8126	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,452.16690	4,349.531	19.85	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.66690	0.731	19.85	0.0020	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			970.74380	1,062.389	12.49	0.9167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			42.24380	31.189	12.49	0.0833	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			97.64440	110.153	16.32	0.1977	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,169.14440	1,078.953	16.32	0.8023	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,187.48440	3,085.453	19.43	0.9844	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			5.98440	6.653	19.43	0.0156	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			102.46150	115.664	16.23	0.2063	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,133.96150	1,044.464	16.23	0.7937	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,217.23200	3,115.159	19.45	0.9851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			5.73200	6.359	19.45	0.0149	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			179.45670	203.140	15.16	0.3320	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			750.95670	671.940	15.16	0.6680	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,574.92660	3,472.499	19.73	0.9910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			3.42660	3.699	19.73	0.0090	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			40.15270	45.524	17.65	0.0903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,811.65270	1,714.324	17.65	0.9097	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	12.00	Call			327.64530	371.734	13.98	0.5287	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			399.14530	340.534	13.98	0.4713	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,890.71480	2,789.238	19.20	0.9765	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			9.21480	10.438	19.20	0.0235	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			589.07300	659.266	13.13	0.7524	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			160.57300	128.066	13.13	0.2476	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			132.22790	149.684	15.75	0.2573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			953.72790	868.484	15.75	0.7427	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,592.00610	4,489.353	19.85	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.50610	0.554	19.85	0.0016	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,792.14300	2,690.923	19.12	0.9731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			10.64300	12.123	19.12	0.0269	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			67.19390	76.327	16.97	0.1430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,438.69390	1,345.127	16.97	0.8570	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,604.78370	3,502.335	19.76	0.9913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.28370	3.535	19.76	0.0087	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			79.53610	89.648	16.70	0.1648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,321.03610	1,228.448	16.70	0.8352	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			202.47410	229.372	14.92	0.3664	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			673.97410	598.172	14.92	0.6336	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			53.24320	60.441	17.27	0.1164	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,604.74320	1,509.241	17.27	0.8836	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,562.03710	4,459.388	19.85	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.53710	0.588	19.85	0.0017	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			74.53900	84.423	16.82	0.1562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,366.03900	1,273.223	16.82	0.8438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,505.28560	3,402.910	19.68	0.9900	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.78560	4.109	19.68	0.0100	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			54.63390	62.025	17.24	0.1191	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,586.13390	1,490.825	17.24	0.8809	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,232.52200	4,129.925	19.85	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.02200	1.125	19.85	0.0030	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			24.27430	27.433	18.33	0.0569	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,195.77430	2,096.233	18.33	0.9431	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,451.58700	5,348.893	19.85	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.08700	0.093	19.85	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			27.48930	31.095	18.16	0.0639	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,098.98930	1,999.895	18.16	0.9361	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,351.60740	5,248.915	19.85	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.10740	0.115	19.85	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			34.03980	38.558	17.87	0.0777	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,935.53980	1,837.358	17.87	0.9223	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,482.12880	4,379.489	19.85	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.62880	0.689	19.85	0.0019	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,281.62430	5,178.934	19.85	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.12430	0.134	19.85	0.0004	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			33.61260	38.071	17.89	0.0768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,945.11260	1,846.871	17.89	0.9232	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,071.69200	4,969.008	19.85	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.19200	0.208	19.85	0.0006	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			31.16230	35.278	17.99	0.0717	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,002.66230	1,904.078	17.99	0.9283	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			242.69800	275.049	14.55	0.4229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			564.19800	493.849	14.55	0.5771	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			37.67580	42.701	17.73	0.0853	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,859.17580	1,761.501	17.73	0.9147	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,991.72620	4,889.045	19.85	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.22620	0.245	19.85	0.0007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			20.18370	22.777	18.58	0.0479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,341.68370	2,241.577	18.58	0.9521	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			239.78560	271.749	14.58	0.4190	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			571.28560	500.549	14.58	0.5810	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			35.35780	40.060	17.82	0.0805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,906.85780	1,808.860	17.82	0.9195	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,721.89070	4,619.226	19.85	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.39070	0.426	19.85	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			34.91320	39.552	17.83	0.0796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,916.41320	1,818.352	17.83	0.9204	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,863.55580	3,761.077	19.85	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.05580	2.277	19.85	0.0058	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,615.29450	2,514.651	18.98	0.9657	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			13.79450	15.851	18.98	0.0343	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			51.88900	58.897	17.31	0.1138	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,623.38900	1,527.697	17.31	0.8862	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			228.47640	258.924	14.67	0.4034	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			599.97640	527.724	14.67	0.5966	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,376.05770	3,273.798	19.58	0.9881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			4.55770	4.998	19.58	0.0119	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			283.83600	321.539	14.24	0.4763	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			475.33600	410.339	14.24	0.5237	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			76.49850	86.473	16.77	0.1596	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,347.99850	1,255.273	16.77	0.8404	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,296.61080	3,194.438	19.52	0.9866	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			5.11080	5.638	19.52	0.0134	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			4.89570	5.389	19.54	0.0128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,326.39570	3,224.189	19.54	0.9872	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,621.50010	8,518.800	19.85	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	19.85	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,078.50910	2,976.649	19.35	0.9819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			7.00910	7.849	19.35	0.0181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			488.59560	422.739	14.28	0.5322	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			277.09560	313.939	14.28	0.4678	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			273.78320	310.202	14.31	0.4636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			495.28320	429.002	14.31	0.5364	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			805.08340	889.739	12.74	0.8625	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			76.58340	58.539	12.74	0.1375	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			557.14510	487.189	14.53	0.5731	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			245.64510	278.389	14.53	0.4269	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			442.97000	500.405	13.56	0.6422	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			264.47000	219.205	13.56	0.3578	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,484.48080	1,390.331	17.05	0.8649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			62.98080	71.531	17.05	0.1351	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			369.78250	419.648	13.81	0.5738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			341.28250	288.448	13.81	0.4262	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			112.86810	88.392	12.93	0.1886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			691.36810	769.592	12.93	0.8114	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			143.46690	113.437	13.05	0.2270	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			621.96690	694.637	13.05	0.7730	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			432.59850	489.011	13.59	0.6331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			274.09850	227.811	13.59	0.3669	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04490	0.048	19.85	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,761.54490	5,658.848	19.85	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			241.24760	198.546	13.47	0.3351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			469.74760	529.746	13.47	0.6649	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			481.94650	416.518	14.26	0.5279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			280.44650	317.718	14.26	0.4721	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04400	0.047	19.85	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,771.54400	5,668.847	19.85	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04300	0.046	19.85	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,781.54300	5,678.846	19.85	0.9998	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,899.93940	1,802.579	17.82	0.9054	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			45.53940	51.079	17.82	0.0946	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,155.86040	4,053.110	19.24	0.9959	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.46040	1.610	19.24	0.0041	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,677.86500	3,575.330	19.24	0.9909	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.46500	3.830	19.24	0.0091	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,068.68740	1,970.369	18.07	0.9190	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			38.98740	43.569	18.07	0.0810	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			346.76120	388.681	14.22	0.5121	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			460.26120	399.081	14.22	0.4879	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,829.45640	1,732.923	17.65	0.8898	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			55.95640	62.523	17.65	0.1102	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,708.17750	1,612.774	17.43	0.8744	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			64.67750	72.374	17.43	0.1256	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,886.90190	1,790.542	17.68	0.8816	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			65.10190	72.142	17.68	0.1184	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,958.61830	3,855.887	18.37	0.9914	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.01830	3.787	18.37	0.0086	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,252.39800	2,153.513	18.26	0.9141	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			46.79800	51.413	18.26	0.0859	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,739.95840	3,637.552	18.38	0.9881	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			4.35840	5.452	18.38	0.0119	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			34.69080	39.911	18.68	0.0680	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,500.29080	2,402.011	18.68	0.9320	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,347.33460	2,247.979	18.42	0.9205	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			43.33460	47.479	18.42	0.0795	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,880.28650	1,784.519	17.59	0.8701	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			75.58650	83.519	17.59	0.1299	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,327.67340	4,224.672	19.12	0.9921	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.97340	3.672	19.12	0.0079	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,831.06940	3,728.762	19.12	0.9845	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			6.36940	7.761	19.12	0.0155	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			6.14900	7.258	19.76	0.0139	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			646.31490	578.160	14.76	0.5525	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			332.41490	368.160	14.76	0.4475	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			78.10360	85.995	17.64	0.1303	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,932.00360	1,835.995	17.64	0.8697	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,180.04900	4,077.258	19.76	0.9861	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,646.44410	2,546.515	18.71	0.9275	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			41.84410	46.015	18.71	0.0725	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,864.41410	1,770.039	17.39	0.8394	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			107.81410	117.939	17.39	0.1606	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,535.39450	4,431.926	20.28	0.9833	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			8.79450	9.826	20.28	0.0167	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			4,022.73630	3,920.093	20.28	0.9714	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			16.13630	17.993	20.28	0.0286	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,471.48610	1,383.948	16.68	0.7590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,032.79130	3,930.367	20.40	0.9638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			22.29130	24.767	20.40	0.0362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			661.12280	721.681	13.80	0.6565	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			341.62280	297.281	13.80	0.3435	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			198.32020	216.047	16.48	0.2596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,378.82020	1,291.647	16.48	0.7404	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,238.34930	4,135.453	20.40	0.9702	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			17.84930	19.853	20.40	0.0298	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			609.81810	666.713	13.96	0.6241	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			390.31810	342.313	13.96	0.3759	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			539.27990	590.817	14.19	0.5758	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			469.77990	416.417	14.19	0.4242	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,420.73810	1,333.453	16.57	0.7490	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			190.23810	207.853	16.57	0.2510	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			688.09700	750.504	13.72	0.6727	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			318.59700	276.104	13.72	0.3273	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			744.72610	810.857	13.57	0.7048	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	11.60	Put			275.22610	236.457	13.57	0.2952	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			804.98240	875.575	13.43	0.7359	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			235.48240	201.175	13.43	0.2641	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			56.91090	60.596	18.86	0.0836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,847.41090	2,746.196	18.86	0.9164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			56.53200	60.177	18.87	0.0831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,857.03200	2,755.777	18.87	0.9169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			57.29160	61.017	18.84	0.0842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,837.79160	2,736.617	18.84	0.9158	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,091.42690	3,988.858	20.40	0.9657	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			20.92690	23.258	20.40	0.0343	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			270.80790	296.127	15.72	0.3394	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,051.30790	971.727	15.72	0.6606	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,165.17560	1,252.361	12.91	0.8697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			95.67560	77.961	12.91	0.1303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			248.29160	271.281	15.93	0.3154	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,138.79160	1,056.881	15.93	0.6846	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,117.91250	3,015.706	19.32	0.9302	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			47.41250	50.106	19.32	0.0698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			358.78060	393.179	15.07	0.4265	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			789.28060	718.779	15.07	0.5735	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			328.11650	359.493	15.27	0.3974	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			868.61650	795.093	15.27	0.6026	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,925.51050	3,823.372	20.40	0.9600	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			25.01050	27.772	20.40	0.0400	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,993.74650	3,891.423	20.40	0.9624	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			23.24650	25.823	20.40	0.0376	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			317.65230	347.982	15.34	0.3872	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			898.15230	823.582	15.34	0.6128	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,723.00100	1,631.450	17.09	0.8040	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			142.50100	155.850	17.09	0.1960	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			133.49500	145.896	17.20	0.1851	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,793.99500	1,701.496	17.20	0.8149	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,958.54800	4,854.578	20.40	0.9853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			8.04800	8.978	20.40	0.0147	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			180.98610	198.348	16.68	0.2410	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,852.91920	1,760.609	17.29	0.8137	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			139.11920	151.909	17.29	0.1863	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,726.94520	4,623.228	20.46	0.9780	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			13.14520	14.528	20.46	0.0220	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,186.89640	4,084.181	20.46	0.9638	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			23.09640	25.481	20.46	0.0362	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,467.44900	2,371.127	18.11	0.8645	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			104.64900	113.827	18.11	0.1355	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,003.82130	2,903.801	18.96	0.9005	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			77.02130	82.601	18.96	0.0995	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	13.80	Put			1,841.32340	1,752.070	17.21	0.7861	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			177.62340	193.970	17.21	0.2139	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,901.74790	4,798.732	20.48	0.9719	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			18.04790	20.632	20.48	0.0281	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,363.61970	4,262.066	20.48	0.9565	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			29.91970	33.966	20.48	0.0435	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			175.74250	191.793	17.26	0.2099	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,891.84250	1,802.293	17.26	0.7901	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,689.48250	4,587.148	20.45	0.9651	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			23.38250	26.648	20.45	0.0349	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			445.29040	397.180	14.12	0.3787	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			689.19040	746.680	14.12	0.6213	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,801.91540	2,703.400	18.56	0.8793	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			97.91540	105.200	18.56	0.1207	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,426.59160	1,518.825	13.23	0.8817	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			95.99160	82.425	13.23	0.1183	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,350.83790	1,269.475	16.30	0.6853	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			291.43790	315.875	16.30	0.3147	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			341.88790	301.430	13.79	0.3118	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			832.48790	897.830	13.79	0.6882	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,831.60320	1,744.658	17.11	0.7637	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			213.40320	232.558	17.11	0.2363	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,148.97010	5,045.810	20.36	0.9697	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			20.77010	23.710	20.36	0.0303	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,553.04980	4,451.579	20.36	0.9527	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			34.84980	39.479	20.36	0.0473	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,701.18070	1,616.794	16.88	0.7354	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			249.68070	271.494	16.88	0.2646	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,573.14220	3,472.138	19.78	0.9064	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			81.64220	86.838	19.78	0.0936	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,177.16040	1,101.447	15.85	0.6264	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			380.16040	410.647	15.85	0.3736	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			818.97550	754.967	15.07	0.5199	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			521.97550	564.167	15.07	0.4801	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,827.54430	1,741.263	17.06	0.7541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			230.54430	250.463	17.06	0.2459	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			389.69830	420.984	15.79	0.3814	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,146.69830	1,071.784	15.79	0.6186	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			110.29620	117.970	18.76	0.1254	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,987.29620	2,888.770	18.76	0.8746	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,807.94660	2,710.375	18.45	0.8628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			120.94660	129.575	18.45	0.1372	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			109.77360	117.400	18.78	0.1248	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,996.77360	2,898.200	18.78	0.8752	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			905.97540	973.715	13.79	0.6991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			342.97540	304.515	13.79	0.3009	0.00	0	2,764

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			110.82430	118.545	18.75	0.1260	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,977.82430	2,879.345	18.75	0.8740	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,062.95000	4,960.329	20.30	0.9640	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			25.95000	29.529	20.30	0.0360	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,819.68570	3,720.758	20.21	0.9146	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			72.68570	79.958	20.21	0.0854	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,823.13460	1,737.738	17.00	0.7430	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			251.73460	272.338	17.00	0.2570	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,375.38960	5,272.255	20.20	0.9676	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			23.98960	26.855	20.20	0.0324	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,741.40550	4,639.932	20.20	0.9496	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			40.00550	44.532	20.20	0.0504	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,961.85390	2,866.353	18.44	0.8444	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			156.65390	166.753	18.44	0.1556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			999.05460	1,063.545	14.08	0.6724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			454.45460	413.645	14.08	0.3276	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			170.11810	179.981	18.68	0.1579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,155.51810	3,060.081	18.68	0.8421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			171.45240	181.417	18.65	0.1592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,136.85240	3,041.517	18.65	0.8408	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			307.32540	329.467	17.11	0.2711	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			2,012.72540	1,929.567	17.11	0.7289	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			170.78480	180.697	18.66	0.1585	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,146.18480	3,050.797	18.66	0.8415	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,255.43740	2,172.457	17.46	0.7164	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			372.37440	394.595	17.47	0.2826	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,263.87440	2,180.795	17.47	0.7174	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			370.81480	392.941	17.49	0.2816	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,272.31480	2,189.141	17.49	0.7184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			373.93740	396.257	17.46	0.2836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			401.50200	416.249	18.92	0.2446	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,446.10200	3,355.449	18.92	0.7554	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,330.27160	7,230.425	20.26	0.9336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			85.67160	91.225	20.26	0.0664	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			400.62760	415.324	18.94	0.2440	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,455.22760	3,364.524	18.94	0.7560	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			399.75170	414.404	18.95	0.2435	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,464.35170	3,373.604	18.95	0.7565	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			703.45580	729.971	17.99	0.3502	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,802.75580	2,722.572	17.99	0.6498	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			701.64130	728.076	17.99	0.3494	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,810.94130	2,730.676	17.99	0.6506	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			699.84050	726.194	18.00	0.3487	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,819.14050	2,738.794	18.00	0.6513	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,956.23660	2,875.679	18.18	0.6504	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			730.63660	757.379	18.18	0.3496	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	15.34	Call			803.98460	832.727	18.16	0.3670	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,912.18460	2,833.027	18.16	0.6330	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			802.08190	830.744	18.17	0.3663	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,920.28190	2,841.045	18.17	0.6337	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			800.19330	828.768	18.18	0.3655	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,928.39330	2,849.068	18.18	0.6345	0.00	0	0
Total \$ / R Option												27,336,401.00	115,000	3,883,688
Total \$ / R												1,309,530,838.60	222,747	5,280,133
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.88130		11.78010			0.0000	59,406.50	5	461
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.03120		11.92850			0.0000	60,156.00	5	133
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.17440		12.06950			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.30920		12.20300			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.58380		12.47850			0.0000	0.00	0	0
Total \$ / R MAXI Future												119,562.50	10	642
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			3.94860	5.194	23.51	0.0004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			193,993.94860	183,875.194	23.51	0.9996	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			3.80780	5.008	23.56	0.0004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			194,993.80780	184,875.008	23.56	0.9996	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			4.09510	5.388	23.47	0.0004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			192,994.09510	182,875.388	23.47	0.9996	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			3,000.86880	3,396.425	18.04	0.0692	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			203,150.86880	193,276.426	18.04	0.9308	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,963.40260	3,353.808	18.06	0.0685	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			204,113.40260	194,233.808	18.06	0.9315	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			3,038.75900	3,439.615	18.02	0.0701	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			202,188.75900	192,319.615	18.02	0.9299	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			10,652.65610	11,607.849	17.60	0.1514	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			204,702.65610	195,167.849	17.60	0.8486	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			10,567.97480	11,514.331	17.61	0.1503	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			205,617.97480	196,074.331	17.61	0.8497	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			10,737.88690	11,702.193	17.59	0.1525	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			203,787.88690	194,262.193	17.59	0.8475	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			311,074.98860	301,163.864	18.98	0.8820	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			10,472.23030	11,189.551	18.95	0.1191	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			309,172.23030	299,269.551	18.95	0.8809	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			10,423.44920	11,136.533	18.96	0.1186	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			310,123.44920	300,216.533	18.96	0.8814	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			10,374.98860	11,083.864	18.98	0.1180	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			37,237.44490	39,459.487	17.47	0.2826	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			226,387.44490	218,079.487	17.47	0.7174	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			37,081.48320	39,294.123	17.49	0.2816	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			227,231.48320	218,914.123	17.49	0.7184	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			37,393.73760	39,625.692	17.46	0.2836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			225,543.73760	217,245.692	17.46	0.7164		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												119,562.50	10	642
£ / R	On	15/03/2018	Foreign Exchange Future			16.48950		16.36710		0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.50140		16.37870		0.0000		70,130,950.00	4,250	168,336
£ / R	On	30/04/2018	Foreign Exchange Future			16.63760		16.51360		0.0000		0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.77920		16.65440		0.0000		35,068,528.00	2,090	31,383
£ / R	On	17/09/2018	Foreign Exchange Future			17.04630		16.91630		0.0000		5,795,742.00	340	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.30140		17.16920		0.0000		0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.57690		17.44520		0.0000		0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.83710		17.70290		0.0000		0.00	0	3,115
Total £ / R Future												110,995,220.00	6,680	218,392
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,683.45720	2,560.931	33.31	0.9981	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			0.55720	0.431	33.31	0.0019	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			48.99160	59.888	23.51	0.1639	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			890.29160	778.488	23.51	0.8361	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			47.91720	58.488	23.53	0.1607	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			899.21720	787.088	23.53	0.8393	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			50.08750	61.316	23.50	0.1671	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			881.38750	769.916	23.50	0.8329	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			80.33390	98.883	23.15	0.2457	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			701.63390	597.483	23.15	0.7543	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,761.63070	3,638.963	35.88	0.9988	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			0.33070	0.363	35.88	0.0012	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,623.10860	2,500.446	30.82	0.9937	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			1.80860	1.846	30.82	0.0063	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			976.41160	888.998	20.87	0.6538	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			260.01160	296.598	20.87	0.3462	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,542.56820	1,446.976	20.90	0.6992	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			52.07980	55.467	23.26	0.0643	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			304.82950	333.853	20.91	0.2992	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,550.42950	1,454.654	20.91	0.7008	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			302.70760	331.543	20.92	0.2976	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,558.30760	1,462.343	20.92	0.7024	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			306.96820	336.176	20.90	0.3008	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,454.40000	16,579.200	28.15	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	28.15	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			401.97150	439.581	20.53	0.3703	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,247.57150	1,160.381	20.53	0.6297	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,797.67980	3,676.267	23.26	0.9357	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			501.22540	537.621	20.08	0.3472	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,834.92540	1,741.320	20.08	0.6528	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			498.80160	535.036	20.09	0.3459	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	18.26	Put			1,842.50160	1,748.736	20.09	0.6541	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			503.66060	540.217	20.07	0.3485	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,827.36060	1,733.917	20.07	0.6515	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			782.31260	830.260	19.21	0.4262	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,723.11260	1,638.860	19.21	0.5738	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			779.24450	826.963	19.22	0.4250	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,730.04450	1,645.563	19.22	0.5750	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			776.19360	823.683	19.22	0.4237	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,736.99360	1,652.283	19.22	0.5763	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			986.02130	1,039.141	18.85	0.4553	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,830.82130	1,752.241	18.85	0.5447	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			982.68730	1,035.658	18.85	0.4542	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,837.48730	1,758.758	18.85	0.5458	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			979.42660	1,032.184	18.85	0.4531	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,844.22660	1,765.284	18.85	0.5469	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,111.88330	1,166.907	18.70	0.4598	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			2,038.98330	1,959.807	18.70	0.5402	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,108.63190	1,163.455	18.71	0.4589	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,045.73190	1,966.355	18.71	0.5411	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,115.15180	1,170.361	18.70	0.4608	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			2,032.25180	1,953.261	18.70	0.5392	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												110,995,220.00	6,680	221,892
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11220		0.11112		0.0000		0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11436		0.11326		0.0000		0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11649		0.11537		0.0000		0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12584		0.12468		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			4.72110	5.930	20.44	0.0363	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			892.52110	786.029	20.44	0.9637	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.06600	0.099	25.30	0.0007	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,887.86600	1,780.199	25.30	0.9993	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			184.20500	253.383	13.72	0.7905	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			72.00500	33.483	13.72	0.2095	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			64.10740	70.260	19.89	0.1229	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,738.10740	1,634.660	19.89	0.8771	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			15.91280	15.013	20.08	0.0326	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,689.91280	2,579.413	20.08	0.9674	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			192.33430	214.299	17.73	0.3212	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			866.33430	778.699	17.73	0.6788	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			206.23480	223.363	19.60	0.2431	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,669.13480	1,574.063	19.60	0.7569	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			126.45750	133.627	22.29	0.1469	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	0.14	Put			2,589.35750	2,484.327	22.29	0.8531	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			410.43070	448.199	17.68	0.4342	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			873.33070	798.899	17.68	0.5658	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			877.50110	923.015	19.48	0.4848	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,409.70110	1,339.115	19.48	0.5152	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			622.17790	651.659	20.68	0.3666	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,154.37790	2,067.759	20.68	0.6334	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,254.46920	1,316.766	18.08	0.6312	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			786.66920	732.866	18.08	0.3688	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			14.74160		14.59740			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.75390		14.60940			0.0000	49,174,748.70	3,333	84,342
€ / R	On	29/03/2018	Foreign Exchange Future			14.79010		14.64050			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.83590		14.69010			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.89480		14.74800			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.04560		14.89770			0.0000	752,280.00	50	73,669
€ / R	On	17/09/2018	Foreign Exchange Future			15.33400		15.18160			0.0000	7,667,000.00	500	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.61650		15.46120			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.92260		15.76410			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			16.16060		16.00070			0.0000	0.00	0	3,542
Total € / R Future												57,594,028.70	3,883	211,236
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,412.64320	2,268.436	27.53	0.9998	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.04320	0.036	27.53	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,609.42730	1,753.903	17.36	1.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.02730	0.003	17.36	0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			131.74330	213.239	12.79	0.6571	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			142.34330	79.339	12.79	0.3429	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			236.65840	343.875	13.59	0.8042	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			77.25840	39.975	13.59	0.1958	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			12.45390	5.260	15.71	0.0317	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			621.85390	759.160	15.71	0.9683	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,390.67140	2,246.204	24.02	0.9994	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.07140	0.104	24.02	0.0006	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.42170	0.613	21.38	0.0035	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,781.02170	1,636.713	21.38	0.9965	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			26.80690	44.104	13.65	0.2146	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			467.40690	340.204	13.65	0.7854	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			21.96640	36.368	13.89	0.1820	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			512.56640	382.468	13.89	0.8180	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,890.90040	1,746.536	21.86	0.9975	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.30040	0.436	21.86	0.0025	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			55.99640	89.720	12.72	0.3824	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			306.59640	195.820	12.72	0.6176	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			53.92190	86.533	12.77	0.3719	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			314.52190	202.633	12.77	0.6281	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			58.14160	93.009	12.67	0.3932	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			298.74160	189.109	12.67	0.6068	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,570.09470	2,420.449	21.67	0.9976	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.59470	0.549	21.67	0.0024	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			161.20960	208.179	12.76	0.4711	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			361.10960	262.279	12.76	0.5289	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			630.90710	513.663	13.46	0.6616	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			138.90710	168.463	13.46	0.3384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			833.10600	718.199	13.85	0.6467	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			225.48950	259.245	13.81	0.3594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			817.78950	703.645	13.81	0.6406	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			194.68590	223.407	14.08	0.3184	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			157.90000	112.857	12.00	0.2035	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			755.60000	858.457	12.00	0.7965	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			223.13400	256.510	13.83	0.3563	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			825.43400	710.909	13.83	0.6437	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			220.80600	253.799	13.85	0.3533	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			86.72370	61.053	11.99	0.1248	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,909.65760	2,055.738	14.10	0.9766	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			11.95760	10.138	14.10	0.0234	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			478.13350	388.326	12.90	0.4687	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			375.83350	433.926	12.90	0.5313	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			926.98590	807.807	14.08	0.6816	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			142.81240	102.140	12.00	0.1883	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			130.55350	149.613	14.73	0.2276	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,232.85350	1,104.013	14.73	0.7724	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			191.09890	139.902	12.13	0.2379	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			688.79890	785.502	12.13	0.7621	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			974.42370	1,096.653	11.99	0.8752	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			79.57690	55.701	11.99	0.1158	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			81.08950	92.324	15.46	0.1496	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,623.38950	1,486.724	15.46	0.8504	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,422.81120	1,563.462	12.18	0.9562	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			25.11120	17.862	12.18	0.0438	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			790.51240	897.740	12.00	0.8117	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			47.98120	32.552	11.99	0.0741	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			289.97310	334.029	13.35	0.4385	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			642.27310	538.429	13.35	0.5615	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,732.80000	6,584.979	22.09	0.9988	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.50000	0.579	22.09	0.0012	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,007.27690	1,131.301	11.99	0.8842	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,654.46680	5,506.914	22.09	0.9953	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.16680	2.514	22.09	0.0047	0.00	0	50,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,723.61450	3,575.753	19.16	0.9792	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			11.31450	11.353	19.16	0.0208	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,195.68120	1,328.152	11.99	0.9259	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			333.83050	371.335	14.29	0.3609	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,152.23050	1,037.335	14.29	0.6391	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,451.26270	6,300.575	18.68	0.9930	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,739.17890	1,881.733	12.47	0.9261	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			57.57890	47.733	12.47	0.0739	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,123.49120	1,234.221	12.16	0.8081	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			191.89120	150.221	12.16	0.1919	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			152.84520	169.755	15.73	0.1859	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,774.46490	1,643.109	15.34	0.7701	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			196.06490	217.109	15.34	0.2299	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			371.20060	413.257	14.08	0.3932	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,039.60060	929.257	14.08	0.6068	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			151.73400	168.494	15.74	0.1847	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			24.09280	30.656	18.27	0.0391	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.86270	4.575	18.68	0.0070	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,402.49280	4,256.656	18.27	0.9609	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,080.13400	1,944.494	15.74	0.8153	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			150.63400	167.243	15.75	0.1836	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,089.03400	1,953.243	15.75	0.8164	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,071.24520	1,935.755	15.73	0.8141	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			202.09010	217.949	16.22	0.1899	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,620.89010	2,481.449	16.22	0.8101	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			201.06160	216.814	16.23	0.1890	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,629.86160	2,490.314	16.23	0.8110	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			200.03920	215.682	16.24	0.1882	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,638.83920	2,499.182	16.24	0.8118	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,130.87490	1,032.230	14.09	0.5110	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			751.86450	812.265	14.07	0.4923	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,117.76450	1,019.665	14.07	0.5077	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			748.41490	808.536	14.08	0.4906	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,124.31490	1,025.936	14.08	0.5094	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			744.97490	804.830	14.09	0.4890	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,598.69300	1,489.776	14.81	0.5690	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			726.61530	777.360	14.82	0.4297	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,605.91530	1,496.760	14.82	0.5703	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			732.17550	783.411	14.80	0.4323	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,591.47550	1,482.811	14.80	0.5677	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			729.39300	780.376	14.81	0.4310	0.00	0	0
Total € / R Option												0.00	0	648,590
Total € / R												57,594,028.70	3,883	859,826
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.29070		9.20370			0.0000	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.29610		9.20900			0.0000	2,324,025.00	250	6,582
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.30990		9.22270			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.41640		9.32790			0.0000	0.00	0	5,986
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.53530		9.44460			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.64910		9.55690			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.88330		9.79070			0.0000	0.00	0	0
Total AU\$ / R Future												2,324,025.00	250	23,830
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			518.34320	432.146	16.42	0.9675	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			2.04320	2.846	16.42	0.0325	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			782.05680	695.436	18.04	0.9855	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.01790	1.470	18.14	0.0138	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			792.01790	705.370	18.14	0.9862	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			0.98080	1.407	18.25	0.0132	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			801.98080	715.307	18.25	0.9868	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.05680	1.536	18.04	0.0145	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			109.14830	69.543	11.97	0.3651	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			111.84830	159.443	11.97	0.6349	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			23.72390	28.826	14.61	0.0881	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,185.82390	1,102.426	14.61	0.9119	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			23.21800	28.211	14.63	0.0865	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,195.31800	1,111.811	14.63	0.9135	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			22.72280	27.610	14.65	0.0848	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,204.82280	1,121.210	14.65	0.9152	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,715.03250	1,629.637	15.37	0.9059	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			39.13750	44.368	15.39	0.0930	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,724.53750	1,639.068	15.39	0.9070	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			40.13540	45.514	15.35	0.0952	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,705.53540	1,620.214	15.35	0.9048	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			39.63250	44.937	15.37	0.0941	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			67.52940	74.643	15.86	0.1196	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,990.62940	1,905.543	15.86	0.8804	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			67.06500	73.940	15.87	0.1186	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,000.16500	1,914.840	15.87	0.8814	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			68.00010	75.354	15.84	0.1207	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,981.10010	1,896.254	15.84	0.8793	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			237.62370	259.048	14.48	0.2810	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,456.92370	1,385.748	14.48	0.7190	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			235.90530	257.185	14.49	0.2793	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,465.20530	1,393.885	14.49	0.7207	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			239.35550	260.922	14.46	0.2827	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,448.65550	1,377.622	14.46	0.7173	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,324,025.00	250	23,830

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 Future			9.19930		9.13120			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.33300		9.26410			0.0000	0.00	0	430
Total CAD/ R Future												0.00	0	1,030
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			0.81230	0.985	20.78	0.0086	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			939.61230	871.685	20.78	0.9914	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.77110	0.952	20.89	0.0083	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			949.57110	881.652	20.89	0.9917	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			0.85570	1.019	20.66	0.0089	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			929.65570	861.719	20.66	0.9911	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			12.18770	14.167	16.00	0.0448	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,568.08770	1,501.167	16.00	0.9552	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			11.92090	13.858	16.01	0.0440	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,577.82090	1,510.858	16.01	0.9560	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			12.46020	14.482	15.99	0.0457	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,558.36020	1,491.482	15.99	0.9543	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,030
CF CANDCO	n	28/03/2018	Foreign Exchange Future			10.04100		6.42820			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	n	28/03/2018	Foreign Exchange Future			5.43530		2.71290			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	n	28/03/2018	Foreign Exchange Future			292.87690		175.90870			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			12.62070		12.56380			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.88270		12.82530			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.14270		13.08280			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.18500		14.12710			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			0.75500	0.678	23.66	0.0041	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,586.95500	1,529.979	23.66	0.9959	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.74030	0.665	23.74	0.0040	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,596.94030	1,539.965	23.74	0.9960	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	19/03/2018	Foreign Exchange Option	14.14	Call			0.77000	0.693	23.58	0.0042	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,576.97000	1,519.993	23.58	0.9958	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			43.19080	46.272	16.47	0.0915	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,747.89080	1,693.572	16.47	0.9085	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			42.75950	45.797	16.49	0.0906	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,757.45950	1,703.097	16.49	0.9094	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			42.33360	45.327	16.52	0.0897	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,767.03360	1,712.627	16.52	0.9103	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			92.98120	98.127	15.89	0.1343	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,050.18120	1,995.427	15.89	0.8657	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			92.12290	97.214	15.90	0.1332	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,059.32290	2,004.514	15.90	0.8668	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			93.84760	99.047	15.88	0.1354	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,041.04760	1,986.347	15.88	0.8646	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			698.61050	718.115	14.82	0.4451	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,291.51050	1,253.115	14.82	0.5549	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			695.69650	715.105	14.83	0.4436	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,298.59650	1,260.105	14.83	0.5564	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			692.79680	712.109	14.84	0.4421	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,305.69680	1,267.109	14.84	0.5579	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			1.87860		1.86260			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89250		1.87570			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.90580		1.88880			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.94530		1.92830			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			23.69490	32.393	13.58	0.1392	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			697.69490	546.393	13.58	0.8608	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			16.84470	22.111	13.75	0.1006	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			790.84470	636.111	13.75	0.8994	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			33.07340	46.664	13.41	0.1882	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			607.07340	460.664	13.41	0.8118	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			142.00420	167.330	14.53	0.2100	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,585.00420	1,442.330	14.53	0.7900	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			129.39030	152.271	14.63	0.1939	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,672.39030	1,527.271	14.63	0.8061	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			155.84180	183.822	14.42	0.2272	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,498.84180	1,358.822	14.42	0.7728	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,591.70400	2,440.432	15.59	0.8217	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			169.98170	187.456	15.69	0.1695	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,681.98170	2,529.456	15.69	0.8305	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			160.84320	177.143	15.79	0.1612	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	17/09/2018	Foreign Exchange Option	2.15	Put			2,772.84320	2,619.143	15.79	0.8388	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			179.70400	198.432	15.59	0.1783	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,042.89690	1,117.356	14.55	0.4898	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,559.89690	1,464.356	14.55	0.5102	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,007.83750	1,080.104	14.61	0.4778	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,624.83750	1,527.104	14.61	0.5222	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,079.11110	1,155.799	14.50	0.5018	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,496.11110	1,402.799	14.50	0.4982	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.00010		1.98070			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.04080		2.02100			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.08210		2.06130			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28140		2.26000			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			6.09630	9.264	24.50	0.0276	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,999.09630	1,808.264	24.50	0.9724	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			4.95900	7.973	24.97	0.0238	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,097.95900	1,906.973	24.97	0.9762	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			7.49730	10.806	24.03	0.0322	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,900.49730	1,709.806	24.03	0.9678	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,043.93950	1,869.040	16.27	0.8101	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			143.64830	163.439	16.36	0.1774	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,133.64830	1,955.439	16.36	0.8226	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			134.11120	150.852	16.45	0.1657	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,224.11120	2,042.852	16.45	0.8343	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			153.93950	177.040	16.27	0.1899	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			210.93250	240.465	17.05	0.1810	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,097.93250	2,919.465	17.05	0.8190	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			199.93620	228.349	17.11	0.1732	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,186.93620	3,007.349	17.11	0.8268	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			189.51420	216.850	17.18	0.1657	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,276.51420	3,095.850	17.18	0.8343	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,135.41130	2,269.372	14.65	0.6808	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			935.41130	855.372	14.65	0.3192	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,083.17520	2,214.610	14.72	0.6702	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			983.17520	900.610	14.72	0.3298	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,031.38940	2,160.358	14.78	0.6596	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,031.38940	946.358	14.78	0.3404	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / 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
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.51690		1.50460			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.54010		1.52760			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56120		1.54830			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67230		1.66040			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.10940	0.109	23.35	0.0006	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,354.10940	2,231.109	23.35	0.9994	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.08170	0.081	23.72	0.0005	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,454.08170	2,331.081	23.72	0.9995	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.14720	0.148	22.99	0.0009	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,254.14720	2,131.148	22.99	0.9991	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			46.28980	52.241	17.53	0.0828	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,370.28980	2,251.241	17.53	0.9172	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			41.69830	47.130	17.66	0.0755	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,465.69830	2,346.130	17.66	0.9245	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			51.40010	57.926	17.41	0.0909	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,275.40010	2,156.925	17.41	0.9091	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			94.04350	103.168	17.61	0.1120	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,011.04350	2,891.168	17.61	0.8880	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			87.96490	96.474	17.70	0.1055	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,104.96490	2,984.474	17.70	0.8945	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			82.76830	90.978	17.83	0.0999	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,199.76830	3,078.978	17.83	0.9001	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			832.90410	873.759	16.40	0.4270	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,828.90410	1,750.759	16.40	0.5730	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			805.94350	845.422	16.49	0.4159	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,901.94350	1,822.422	16.49	0.5841	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			860.89760	903.167	16.31	0.4384	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,756.89760	1,680.167	16.31	0.5616	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			0.11710		0.11610			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11620		0.11560			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11580		0.11530			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11280		0.11060			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			1.53090		1.52140			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.55560		1.54600			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58010		1.57020			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65130		1.64110			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 NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.66770		8.59590			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.77360		8.70060			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.87900		8.80460			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.49560		9.41690			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			0.89090	1.216	20.66	0.0111	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			854.99090	783.516	20.66	0.9889	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.84150	1.170	20.77	0.0106	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			864.94150	793.470	20.77	0.9894	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.92360	1.264	20.54	0.0115	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			845.02360	773.564	20.54	0.9885	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			25.59560	30.078	15.71	0.0914	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,164.99560	1,096.478	15.71	0.9086	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			25.05370	29.449	15.73	0.0897	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,174.45370	1,105.849	15.73	0.9103	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			26.14850	30.721	15.69	0.0931	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,155.54850	1,087.121	15.69	0.9069	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			82.38600	91.288	15.58	0.1766	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,207.78600	1,142.288	15.58	0.8234	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			81.30380	90.076	15.59	0.1746	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,216.70380	1,151.076	15.59	0.8254	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			83.48290	92.515	15.56	0.1786	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,198.88290	1,133.515	15.56	0.8214	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			923.86740	875.404	14.85	0.5681	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.84470	457.888	14.86	0.4297	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			930.94470	882.288	14.86	0.5703	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			424.94270	454.794	14.87	0.4275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			938.04270	889.194	14.87	0.5725	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.76740	461.004	14.85	0.4319	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			1.24170		1.23810			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25120		1.24750			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25910		1.25530			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34130		1.33810			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

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	1.30	Put			619.00000	583.000		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			719.00000	683.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			819.00000	783.000		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			725.00000	688.000		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			825.00000	788.000		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			625.00000	588.000		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			1,147.00000	1,109.000		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			1,247.00000	1,209.000		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			1,047.00000	1,009.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			181.00000	213.000		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			81.00000	113.000		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			281.00000	313.000		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			1.38890		1.39040			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39460		1.39620			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40020		1.40160			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			1.24180		1.24020			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.25050		1.24890			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25950		1.25790			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		8.91270	0.11198	8.99910			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.74460	0.11198	8.82920			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.58420	0.11198	8.66770			0.0000	0.00	0	0
Total R / ¥EN Future												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	8.93	Call		0.11198	1,417.86470	868.786	14.76	0.4765	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Put		0.11198	726.86470	1,041.786	14.76	0.5235	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Call		0.11198	1,358.67980	814.491	14.63	0.4594	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Put		0.11198	767.67980	1,087.491	14.63	0.5406	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.11198	1,478.54360	919.960	14.82	0.4932	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.11198	687.54360	992.960	14.82	0.5068	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.11198	1,392.54920	1,937.777	14.63	0.7409	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.11198	683.54920	364.777	14.63	0.2591	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11198	3,911.64600	3,407.011	16.08	0.5622	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11198	2,219.64600	2,561.011	16.08	0.4378	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11198	2,672.14500	2,275.748	15.77	0.4384	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11198	3,280.14500	3,729.748	15.77	0.5616	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11198	3,854.65600	3,354.448	16.08	0.5569	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11198	2,262.65600	2,608.448	16.08	0.4431	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11198	3,798.19510	3,302.422	16.08	0.5515	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11198	2,306.19510	2,656.422	16.08	0.4485	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11198	4,428.17580	3,952.109	16.51	0.5102	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11198	3,951.17580	4,310.109	16.51	0.4898	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11198	4,535.81410	4,045.328	16.51	0.5179	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11198	3,858.81410	4,203.328	16.51	0.4821	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11198	4,485.86370	3,998.527	16.51	0.5141	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11198	3,908.86370	4,256.527	16.51	0.4859	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			22,011.85000		21,810.68000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.04180		8.95160			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.17270		9.08190			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.30340		9.21080			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.99940		9.90460			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			0.38980	0.574	20.75	0.0054	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,008.78980	918.774	20.75	0.9946	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.37030	0.544	20.82	0.0051	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,018.77030	928.744	20.82	0.9949	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.41040	0.605	20.68	0.0056	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			998.81040	908.804	20.68	0.9944	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			32.72430	39.900	14.76	0.1172	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,050.82430	967.200	14.76	0.8828	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			32.05930	39.104	14.78	0.1151	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	18/06/2018	Foreign Exchange Option	10.11	Put			1,060.15930	976.404	14.78	0.8849	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			33.40230	40.713	14.73	0.1193	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,041.50230	958.013	14.73	0.8807	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			125.97730	143.772	14.23	0.2597	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			915.17730	840.372	14.23	0.7403	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			124.40500	141.960	14.25	0.2569	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			923.60500	848.560	14.25	0.7431	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			127.57050	145.608	14.21	0.2625	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			906.77050	832.208	14.21	0.7375	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			573.60330	620.408	13.71	0.5332	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			659.00330	611.008	13.71	0.4668	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			569.74670	616.243	13.72	0.5307	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			665.14670	616.843	13.72	0.4693	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			565.92000	612.172	13.73	0.5281	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			671.32000	622.772	13.73	0.4719	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			3.11880		3.09610			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.07800		3.05400			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.03260		3.01250			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.00030		2.97980			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			0.00440	0.055	22.38	0.0015	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			423.90440	401.255	22.38	0.9985	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.00290	0.048	22.60	0.0013	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			433.90290	411.248	22.60	0.9987	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.00660	0.062	22.16	0.0017	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			413.90660	391.262	22.16	0.9983	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.79750	2.012	15.80	0.0216	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			607.79750	584.012	15.80	0.9784	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.76270	1.970	15.96	0.0210	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			617.76270	593.970	15.96	0.9790	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.83410	2.056	15.64	0.0222	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			597.83410	574.056	15.64	0.9778	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			21.03970	23.056	13.30	0.1565	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			368.53970	350.456	13.30	0.8435	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			19.97630	21.906	13.33	0.1498	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			377.47630	359.306	13.33	0.8502	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			22.15600	24.263	13.27	0.1633	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			359.65600	341.663	13.27	0.8367	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			46.59710	48.764	14.95	0.1894	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			596.79710	578.463	14.95	0.8106	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			45.49960	47.606	14.98	0.1855	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
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			605.69960	587.306	14.98	0.8145	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			47.72430	49.952	14.92	0.1933	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			587.92430	569.652	14.92	0.8067	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	6,380
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.22120		1.20450			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20490		1.18700			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18690		1.17040			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 453 227 273.80	118,570	1,884,353
Total Options												27 336 401.00	115,000	4,548,678
Grand Total:												1,480,563,674.80	233,570	6,433,031