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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2018

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			11.81850		11.90500			0.0000	236,370,000.00	20,000	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.82210		11.90500			0.0000	0.00	0	6,178
\$ / R On 19/03/2018 Foreign Exchange Future			11.82930		11.91230			0.0000	139,313,666.10	11,777	789,209
\$ / R On 22/03/2018 Foreign Exchange Future			11.83460		11.91750			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.84490		11.92790			0.0000	0.00	0	50,000
\$ / R On 29/03/2018 Foreign Exchange Future			11.84670		11.92970			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.86050		11.94360			0.0000	0.00	0	20,000
\$ / R On 16/04/2018 Foreign Exchange Future			11.87740		11.96060			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.89050		11.97380			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.89210		11.97540			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.90020		11.98360			0.0000	0.00	0	506
\$ / R On 02/05/2018 Foreign Exchange Future			11.90350		11.98690			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.91160		11.99510			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.91490		11.99840			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.91820		12.00170			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.92300		12.00660			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.92460		12.00820			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.92940		12.01300			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.94990		12.03360			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.97830		12.06210			0.0000	43,014,075.30	3,591	343,282
\$ / R On 29/06/2018 Foreign Exchange Future			11.99540		12.07950			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			12.00010		12.08430			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.00630		12.09060			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.02810		12.11270			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.03430		12.11910			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.03590		12.12070			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.04520		12.13010			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.05610		12.14120			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.06550		12.15070			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.09350		12.17920			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.11980		12.20580			0.0000	84,838.60	7	38,396
\$ / R	On	28/09/2018	Foreign Exchange Future			12.13640		12.22270			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.17730		12.26420			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.18340		12.27030			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.18640		12.27340			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.19400		12.28110			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.20610		12.29330			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.21070		12.29790			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.23190		12.31940			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.24850		12.33630			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.25300		12.34090			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.27830		12.36650			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.34370		12.43270			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.39300		12.48250			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.52840		12.61620			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.80850		12.89280			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.10990		13.19870			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.19150		13.28330			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.27670		13.37160			0.0000	0.00	0	0
Total \$ / R Future												418,782,580.00	35,375	1,391,678
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put			11.48930	0.000	8.56	0.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call			116.48930	18.500	8.56	1.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put			152.02750	231.500	8.56	1.0000	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call			7.02750	0.000	8.56	0.0000	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,425.01260	2,507.932	42.15	0.9998	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			0.01260	0.032	42.15	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.00070	0.001	52.79	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,587.70070	5,670.701	52.79	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.00070	0.001	52.79	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,597.70070	5,680.701	52.79	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.00070	0.001	52.79	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put			9.40060	10.960	14.41	0.0841	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call			276.56290	203.254	13.52	0.7313	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put			34.26290	43.954	13.52	0.2687	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			4.82330	2.674	17.50	0.0213	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			178.93830	116.739	13.00	0.5501	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			66.63830	87.439	13.00	0.4499	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call			268.46150	195.813	13.48	0.7191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put			36.16150	46.513	13.48	0.2809	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call			471.70060	390.260	14.41	0.9159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			84.23020	110.745	12.80	0.5287	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			335.49950	258.393	13.81	0.8073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			23.19950	29.093	13.81	0.1927	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call			236.96730	167.276	13.32	0.6671	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put			44.66730	57.976	13.32	0.3329	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			642.52330	723.374	17.50	0.9787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			12.82820	15.379	14.21	0.1127	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			29.48770	15.522	15.06	0.1102	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			317.18770	386.222	15.06	0.8898	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			80.17710	45.927	13.70	0.2797	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			157.87710	206.627	13.70	0.7203	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			146.53020	90.045	12.80	0.4713	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			1.16240	0.570	20.81	0.0045	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.02390	0.028	52.79	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,477.72390	4,560.728	52.79	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			564.69120	644.511	16.84	0.9699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			6.99120	3.811	16.84	0.0301	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			425.12820	344.679	14.21	0.8873	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			790.40360	872.133	18.74	0.9885	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,437.97590	1,520.841	23.71	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.27590	0.141	23.71	0.0011	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			83.78130	48.277	13.64	0.2913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			151.48130	198.977	13.64	0.7087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,038.86240	1,121.269	20.81	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.02120	0.037	33.85	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,747.78840	1,830.755	25.86	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.08840	0.055	25.86	0.0004	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			839.95670	921.878	19.15	0.9906	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			2.25670	1.178	19.15	0.0094	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			2.70360	1.433	18.74	0.0115	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,607.84580	1,690.782	24.89	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			41.77280	22.411	14.60	0.1524	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			259.47280	323.111	14.60	0.8476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			22.82090	11.924	15.38	0.0869	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			360.52090	432.624	15.38	0.9131	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,507.72120	2,590.737	33.85	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.05680	0.038	26.76	0.0003	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.30990	0.156	23.50	0.0012	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,408.00990	1,490.856	23.50	0.9988	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.49830	0.236	22.67	0.0018	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,288.19830	1,370.936	22.67	0.9982	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.14580	0.082	24.89	0.0006	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			0.02730	0.022	28.35	0.0002	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.07190	0.046	26.27	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,807.77190	1,890.746	26.27	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.47860	0.227	22.74	0.0018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,298.17860	1,380.927	22.74	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,877.75680	1,960.738	26.76	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.04270	0.069	37.33	0.0004	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,787.77700	1,870.749	26.13	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.07700	0.049	26.13	0.0004	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,627.73430	2,710.757	36.17	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.03430	0.057	36.17	0.0003	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,107.72730	2,190.722	28.35	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,927.74820	2,010.734	27.10	0.9997	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.03390	0.026	27.86	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,037.73390	2,120.726	27.86	0.9998	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,207.72020	2,290.717	29.04	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.02020	0.017	29.04	0.0001	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,687.74270	2,770.769	37.33	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			909.47010	991.604	19.73	0.9928	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.03610	0.027	27.73	0.0002	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,017.73610	2,100.727	27.73	0.9998	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,337.71390	2,420.718	30.56	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.01390	0.018	30.56	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			0.04820	0.034	27.10	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.02350	0.019	28.70	0.0001	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,657.73830	2,740.762	36.75	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.03830	0.062	36.75	0.0003	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.04100	0.030	27.45	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,977.74100	2,060.730	27.45	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			1.77010	0.904	19.73	0.0072	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,877.77860	2,960.818	41.00	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.05600	0.087	38.87	0.0004	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,767.75600	2,850.787	38.87	0.9996	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.03090	0.024	28.07	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,067.73090	2,150.724	28.07	0.9998	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,157.72350	2,240.719	28.70	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,247.71800	2,330.716	29.32	0.9999	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,777.88120	3,860.895	52.79	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.18120	0.195	52.79	0.0007	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.01520	0.016	29.98	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,307.71520	2,390.716	29.98	0.9999	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.07860	0.118	41.00	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,577.72830	2,660.748	35.20	0.9997	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,607.73180	2,690.753	35.78	0.9997	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.03180	0.053	35.78	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,657.95250	3,740.969	52.79	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			0.25250	0.269	52.79	0.0010	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.01800	0.016	29.32	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.06720	0.044	26.41	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,837.76970	2,920.806	40.23	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.06970	0.106	40.23	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,527.72310	2,610.740	34.24	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.02310	0.040	34.24	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.02830	0.048	35.20	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.10680	0.155	43.12	0.0007	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.02490	0.020	28.56	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,137.72490	2,220.720	28.56	0.9999	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.01600	0.015	29.60	0.0001	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,287.71600	2,370.715	29.60	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,827.76720	1,910.744	26.41	0.9997	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.12160	0.174	44.09	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1.19890	0.589	20.72	0.0047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,028.89890	1,111.289	20.72	0.9953	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.02940	0.050	35.39	0.0003	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,587.72940	2,670.750	35.39	0.9997	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,987.80680	3,070.855	43.12	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,308.15990	1,390.920	22.81	0.9983	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			4.45080	2.453	17.66	0.0196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			662.15080	743.154	17.66	0.9804	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			12.75180	6.677	16.09	0.0511	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			460.45180	537.377	16.09	0.9489	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			3,037.82160	3,120.874	44.09	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			0.13770	0.195	45.06	0.0008	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,537.72400	2,620.741	34.43	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			0.02400	0.042	34.43	0.0002	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,847.76280	1,930.741	26.55	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			0.06280	0.041	26.55	0.0003	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			0.45990	0.219	22.81	0.0017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			0.24490	0.329	50.08	0.0012	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			2,087.72900	2,170.723	28.21	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			0.02900	0.023	28.21	0.0002	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			0.10920	0.065	25.44	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,687.80920	1,770.765	25.44	0.9995	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			3,087.83770	3,170.895	45.06	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.04730	0.053	52.79	0.0002	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			10.26720	5.414	16.35	0.0420	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			497.96720	576.114	16.35	0.9580	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,947.79580	3,030.841	42.35	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			0.09580	0.141	42.35	0.0006	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,347.94490	3,431.029	50.08	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,997.73840	2,080.728	27.59	0.9998	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			0.01700	0.015	29.46	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		2,267.71700	2,350.715	29.46	0.9999	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,587.85680	1,670.787	24.75	0.9993	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		0.15680	0.087	24.75	0.0007	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,247.74730	4,330.753	52.79	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.07530	0.083	52.79	0.0003	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,588.00580	3,671.024	52.79	0.9989	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.30580	0.324	52.79	0.0011	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.22790	0.119	24.06	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,487.92790	1,570.820	24.06	0.9991	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.03840	0.028	27.59	0.0002	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,158.51520	1,241.080	21.77	0.9970	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		5.92190	3.331	17.08	0.0264	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		593.62190	674.031	17.08	0.9736	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		76.69940	43.682	13.77	0.2685	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		164.39940	214.382	13.77	0.7315	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		4,087.77530	4,170.783	52.79	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		0.10960	0.159	43.32	0.0007	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,197.87810	3,280.946	47.18	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.17810	0.246	47.18	0.0010	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		0.40800	0.198	23.02	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,338.10800	1,420.898	23.02	0.9985	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		0.81520	0.380	21.77	0.0030	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		0.33510	0.166	23.36	0.0013	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		0.99880	0.482	21.22	0.0038	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		1,088.69880	1,171.182	21.22	0.9962	0.00	0	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,837.85320	3,920.866	52.79	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		0.15320	0.166	52.79	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,997.80960	3,080.859	43.32	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,577.70070	5,660.701	52.79	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,548.04090	3,631.060	52.79	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		0.34090	0.360	52.79	0.0013	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		0.24590	0.128	23.92	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,467.94590	1,550.828	23.92	0.9990	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		1,388.03510	1,470.866	23.36	0.9987	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put		178.00810	224.252	13.87	0.6974	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call		95.50810	58.852	13.87	0.3026	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Put		107.18820	137.265	13.31	0.5424	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	11.87	Call		154.68820	101.865	13.31	0.4576	0.00	0	15,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Put		115.92550	144.796	13.19	0.4997	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.85	Call		193.82550	139.696	13.19	0.5003	0.00	0	50,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put		67.18620	87.017	13.12	0.3561	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call		275.08620	211.917	13.12	0.6439	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put		50.37560	66.589	13.09	0.2940	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call		318.27560	251.489	13.09	0.7060	0.00	0	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put		1,074.65630	1,155.791	17.97	0.9856	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call		4.35630	2.491	17.97	0.0144	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			252.37390	192.544	13.16	0.6002	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			82.67390	105.844	13.16	0.3998	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			127.95400	159.456	13.32	0.5189	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			187.65400	136.156	13.32	0.4811	0.00	0	546
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			272.16530	210.377	13.14	0.6321	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			72.46530	93.677	13.14	0.3679	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			110.04550	138.050	13.23	0.4757	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			209.74550	154.750	13.23	0.5243	0.00	0	252
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,670.42140	2,753.410	27.14	0.9994	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.12140	0.111	27.14	0.0006	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			215.67420	258.787	13.70	0.6138	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			159.27420	119.287	13.70	0.3862	0.00	0	100,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			52.64900	67.111	12.54	0.2637	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			386.24900	317.611	12.54	0.7363	0.00	0	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			373.48360	426.909	14.33	0.7171	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			124.08360	94.309	14.33	0.2829	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,317.62650	2,400.527	19.35	0.9959	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			1.42650	1.027	19.35	0.0041	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,025.88650	3,109.045	23.82	0.9962	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.28650	1.145	23.82	0.0038	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,835.37140	3,918.461	26.73	0.9983	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.77140	0.561	26.73	0.0017	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,822.80710	1,904.336	18.02	0.9840	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			6.40710	4.536	18.02	0.0160	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,677.64600	3,760.718	25.73	0.9973	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			1.24600	0.918	25.73	0.0027	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,247.96180	3,331.212	24.41	0.9958	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.56180	1.412	24.41	0.0042	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			319.46960	364.664	13.96	0.6139	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			203.06960	164.864	13.96	0.3861	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			405.08520	344.379	12.98	0.6446	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			121.48520	144.179	12.98	0.3554	0.00	0	400
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			553.28180	483.959	12.67	0.7679	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			66.38180	80.459	12.67	0.2321	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			164.14830	191.469	13.18	0.4217	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			351.04830	294.969	13.18	0.5783	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			615.92820	677.626	15.26	0.7892	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			102.82820	81.126	15.26	0.2108	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			267.82800	307.406	13.60	0.5429	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			262.92800	219.006	13.60	0.4571	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			8.77940	6.208	17.71	0.0201	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,870.37940	1,951.308	17.71	0.9799	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,633.45040	3,716.389	24.29	0.9964	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			1.85040	1.289	24.29	0.0036	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			820.51260	887.124	15.82	0.8421	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			78.91260	62.024	15.82	0.1579	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		2,401.22180	2,484.261	18.67	0.9918	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		2.92180	2.461	18.67	0.0082	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,755.05160	3,838.150	23.67	0.9968	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		1.65160	1.150	23.67	0.0032	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,496.50630	2,579.666	18.97	0.9915	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		3.10630	2.666	18.97	0.0085	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		86.44360	69.062	15.79	0.1672	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		829.84360	896.062	15.79	0.8328	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,296.07440	2,378.460	17.95	0.9899	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		4.27440	3.060	17.95	0.0101	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		403.47310	451.757	14.25	0.6344	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		211.67310	176.357	14.25	0.3656	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,118.52300	1,037.416	12.71	0.9532	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		10.32300	12.816	12.71	0.0468	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		451.12520	390.590	13.04	0.6437	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		142.92520	165.990	13.04	0.3563	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		284.84780	322.834	13.69	0.5273	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		297.84780	252.234	13.69	0.4727	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,791.55460	1,869.096	17.60	0.9528	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		25.15460	18.996	17.60	0.0472	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,857.66510	3,941.319	21.62	0.9967	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.26510	1.219	21.62	0.0033	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,399.04400	3,482.717	21.29	0.9932	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		2.64400	2.617	21.29	0.0068	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		49.89360	41.265	17.42	0.0850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,627.79360	1,702.965	17.42	0.9150	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		105.26820	89.851	16.33	0.1699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,093.16820	1,161.551	16.33	0.8301	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,318.52120	4,402.297	19.95	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.62120	0.597	19.95	0.0017	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,088.38100	1,009.535	12.16	0.9137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		26.28100	31.235	12.16	0.0863	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		111.90340	95.628	16.21	0.1795	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		1,049.80340	1,117.328	16.21	0.8205	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,054.26300	3,137.164	19.44	0.9868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		6.36300	5.464	19.44	0.0132	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		117.52960	100.536	16.12	0.1877	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		1,015.42960	1,082.236	16.12	0.8123	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,083.96020	3,166.933	19.47	0.9873	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		6.06020	5.233	19.47	0.0127	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		207.18970	179.464	15.01	0.3084	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		645.08970	701.164	15.01	0.6916	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,441.26190	3,524.831	19.84	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		3.36190	3.131	19.84	0.0078	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		46.20150	38.087	17.52	0.0791	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,684.10150	1,759.786	17.52	0.9209	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			381.02540	333.716	13.69	0.5043	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			318.92540	355.416	13.69	0.4957	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,758.21590	2,840.130	19.12	0.9803	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			10.31590	8.430	19.12	0.0197	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			677.53700	610.598	12.81	0.7384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			115.43700	132.298	12.81	0.2616	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			152.31490	131.031	15.63	0.2363	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			840.21490	902.731	15.63	0.7637	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,458.36580	4,542.149	19.95	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.46580	0.449	19.95	0.0013	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,659.99660	2,741.448	19.02	0.9774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			12.09660	9.748	19.02	0.0226	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			77.44180	65.216	16.85	0.1279	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,315.34180	1,386.916	16.85	0.8721	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,471.09970	3,554.702	19.88	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			3.19970	3.001	19.88	0.0075	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			90.99490	77.459	16.61	0.1488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,198.89490	1,269.159	16.61	0.8512	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			234.18340	203.212	14.75	0.3419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			572.08340	624.912	14.75	0.6581	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			61.31890	51.153	17.15	0.1031	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,479.21890	1,552.853	17.15	0.8969	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,428.39560	4,512.177	19.95	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.49560	0.477	19.95	0.0014	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			85.67230	72.666	16.72	0.1406	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,243.57230	1,314.365	16.72	0.8594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,371.67230	3,455.158	19.77	0.9914	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.77230	3.458	19.77	0.0086	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			62.92610	52.549	17.12	0.1056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,460.82610	1,534.249	17.12	0.8944	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,098.86960	4,182.626	19.95	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.96960	0.926	19.95	0.0025	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			27.89930	22.488	18.19	0.0488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,065.79930	2,144.188	18.19	0.9512	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,317.97380	5,401.773	19.95	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.07380	0.073	19.95	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			31.60150	25.618	18.02	0.0551	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,969.50150	2,047.318	18.02	0.9449	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,217.99200	5,301.791	19.95	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.09200	0.091	19.95	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			39.15060	32.043	17.74	0.0676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,807.05060	1,883.743	17.74	0.9324	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,348.48420	4,432.262	19.95	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.58420	0.561	19.95	0.0016	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,148.00720	5,231.806	19.95	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.10720	0.106	19.95	0.0003	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		38.65740	31.622	17.75	0.0668	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,816.55740	1,893.322	17.75	0.9332	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,938.06910	5,021.865	19.95	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.16910	0.165	19.95	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		35.83290	29.213	17.86	0.0621	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,873.73290	1,950.913	17.86	0.9379	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		281.24010	244.930	14.35	0.3977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		469.14010	516.630	14.35	0.6023	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		43.34340	35.633	17.60	0.0745	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,731.24340	1,807.333	17.60	0.9255	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,858.10070	4,941.896	19.95	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.20070	0.196	19.95	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		23.19340	18.533	18.44	0.0408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		2,211.09340	2,290.233	18.44	0.9592	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		277.83990	241.902	14.38	0.3938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		475.73990	523.602	14.38	0.6062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		40.67050	33.343	17.69	0.0701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,778.57050	1,855.043	17.69	0.9299	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,588.25540	4,672.044	19.95	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call		0.35540	0.344	19.95	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call		40.15700	32.904	17.70	0.0693	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put		1,788.05700	1,864.604	17.70	0.9307	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put		3,729.90740	3,813.599	19.95	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call		2.00740	1.899	19.95	0.0049	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put		2,483.97100	2,564.370	18.83	0.9713	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call		16.07100	12.670	18.83	0.0287	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		59.75400	49.794	17.18	0.1007	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		1,497.65400	1,571.494	17.18	0.8993	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call		264.62270	230.153	14.49	0.3784	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put		502.52270	551.853	14.49	0.6216	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put		3,242.56870	3,325.861	19.63	0.9898	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call		4.66870	4.161	19.63	0.0102	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call		329.17540	287.829	14.01	0.4512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put		387.07540	429.529	14.01	0.5488	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call		87.76020	74.659	16.68	0.1439	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put		1,225.66020	1,296.359	16.68	0.8561	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put		3,163.22030	3,246.365	19.55	0.9886	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call		5.32030	4.666	19.55	0.0114	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		5.06610	4.469	19.58	0.0109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		3,192.96610	3,276.169	19.58	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		8,487.90000	8,571.700	19.95	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.00000	0.000	19.95	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		2,945.50290	3,028.103	19.32	0.9847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		7.60290	6.403	19.32	0.0153	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put		399.23580	442.487	14.06	0.5574	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		321.33580	280.787	14.06	0.4426	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			317.48220	277.329	14.09	0.4384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			405.38220	449.029	14.09	0.5616	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			913.00130	837.669	12.40	0.8561	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			50.90130	59.369	12.40	0.1439	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			462.57980	509.696	14.33	0.5984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			284.67980	247.996	14.33	0.4016	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			513.99850	456.484	13.25	0.6221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			201.89850	228.184	13.25	0.3779	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,360.47110	1,432.655	16.93	0.8795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			72.57110	60.955	16.93	0.1205	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			430.58440	379.173	13.52	0.5508	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			268.48440	300.873	13.52	0.4492	1,504,365.00	5,000	7,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			78.37830	90.294	12.57	0.1983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			790.47830	718.594	12.57	0.8017	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			101.73740	116.904	12.72	0.2396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			713.83740	645.204	12.72	0.7604	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			502.23680	445.527	13.29	0.6125	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			210.13680	237.227	13.29	0.3875	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03690	0.037	19.95	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,627.93690	5,711.737	19.95	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			182.16120	206.464	13.16	0.3542	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			544.26120	484.764	13.16	0.6458	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			393.13510	435.987	14.04	0.5531	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			325.23510	284.287	14.04	0.4469	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03610	0.036	19.95	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,637.93610	5,721.736	19.95	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03530	0.035	19.95	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,647.93530	5,731.735	19.95	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,772.18700	1,848.118	17.72	0.9160	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			51.68700	43.518	17.72	0.0840	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,021.92360	4,105.931	19.31	0.9965	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.42360	1.331	19.31	0.0035	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,543.98300	3,627.836	19.31	0.9921	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			3.48300	3.236	19.31	0.0079	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,939.75090	2,016.923	17.97	0.9284	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			44.05090	37.023	17.97	0.0716	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			397.16680	353.048	14.01	0.4896	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			376.56680	416.748	14.01	0.5104	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,702.61090	1,777.589	17.55	0.9012	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			63.21090	53.889	17.55	0.0988	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,582.65270	1,656.327	17.33	0.8869	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			73.25270	62.627	17.33	0.1131	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,760.10110	1,834.854	17.59	0.8928	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			72.80110	62.954	17.59	0.1072	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,824.42600	3,908.795	18.34	0.9928	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.52600	3.096	18.34	0.0072	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			2,122.68980	2,200.287	18.17	0.9228	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			51.78980	44.587	18.17	0.0772	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,606.02420	3,690.182	18.34	0.9899	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			5.12420	4.482	18.34	0.0101	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			40.18990	34.433	18.60	0.0608	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,371.08990	2,450.133	18.60	0.9392	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,217.12480	2,295.253	18.34	0.9286	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			47.82480	41.153	18.34	0.0714	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,753.96720	1,828.309	17.50	0.8815	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			84.06720	73.509	17.50	0.1185	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,192.73370	4,276.624	18.07	0.9956	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			2.83370	1.824	18.07	0.0044	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,696.15950	3,779.039	18.07	0.9905	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			6.25950	4.239	18.07	0.0095	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			6.35880	3.280	18.29	0.0073	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			552.76780	601.007	14.62	0.5727	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			373.96780	337.107	14.62	0.4273	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			86.51040	75.985	17.55	0.1192	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,805.31040	1,879.885	17.55	0.8808	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,045.15880	4,127.180	18.29	0.9927	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,515.53590	2,593.340	18.49	0.9361	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			46.23590	38.840	18.49	0.0639	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,739.38460	1,812.248	17.30	0.8512	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			118.58460	105.748	17.30	0.1488	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,400.36800	4,483.118	19.60	0.9878	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			9.56800	6.618	19.60	0.0122	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,888.45690	3,969.216	19.60	0.9782	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			17.65690	12.716	19.60	0.0218	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,956.70030	4,038.334	19.96	0.9717	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			22.50030	18.134	19.96	0.0283	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			298.99140	272.077	15.61	0.3227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			943.19140	1,002.277	15.61	0.6773	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,274.83270	1,200.004	12.71	0.8639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			69.03270	80.204	12.71	0.1361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			273.62050	248.778	15.82	0.2992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,027.82050	1,088.978	15.82	0.7008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,983.19340	3,063.107	19.10	0.9378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			48.99340	42.907	19.10	0.0622	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			397.87030	363.155	14.94	0.4087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			692.07030	743.355	14.94	0.5913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			363.58580	331.486	15.15	0.3798	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			767.78580	821.686	15.15	0.6202	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,791.14520	3,872.070	19.96	0.9666	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			26.94520	21.870	19.96	0.0334	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,859.22450	3,940.452	19.96	0.9688	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			25.02450	20.252	19.96	0.0312	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			351.87890	320.696	15.23	0.3698	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			796.07890	850.896	15.23	0.6302	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,600.95130	1,670.998	16.98	0.8169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			156.75130	140.798	16.98	0.1831	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			146.63730	131.626	17.10	0.1726	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,670.83730	1,741.826	17.10	0.8274	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,822.74440	4,906.832	19.96	0.9885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			8.54440	6.632	19.96	0.0115	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			199.43430	180.139	16.57	0.2264	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,353.63430	1,420.339	16.57	0.7736	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,898.18480	3,979.579	19.96	0.9700	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			23.98480	19.379	19.96	0.0300	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			733.36940	677.586	13.61	0.6418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			277.56940	307.786	13.61	0.3582	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			217.31200	197.237	16.38	0.2448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,261.51200	1,327.437	16.38	0.7552	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,103.35510	4,185.541	19.96	0.9756	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			19.15510	15.341	19.96	0.0244	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			677.26550	624.236	13.77	0.6085	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			321.46550	354.436	13.77	0.3915	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			599.82560	550.876	14.01	0.5591	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			394.02560	431.076	14.01	0.4409	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,303.16960	1,369.824	16.48	0.7635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			208.96960	189.624	16.48	0.2365	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			762.79310	705.626	13.53	0.6585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			256.99310	285.826	13.53	0.3415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			824.39420	764.480	13.37	0.6917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			218.59420	244.680	13.37	0.3083	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			891.25950	827.058	13.21	0.7244	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			185.45950	207.258	13.21	0.2756	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			59.84370	52.997	18.71	0.0757	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,714.04370	2,793.197	18.71	0.9243	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			59.41020	52.593	18.72	0.0752	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,723.61020	2,802.793	18.72	0.9248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			60.28090	53.405	18.69	0.0763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,704.48090	2,783.605	18.69	0.9237	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,729.96750	1,801.060	17.19	0.8259	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			152.66750	137.460	17.19	0.1741	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,591.56090	4,674.868	20.07	0.9820	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			14.26090	11.268	20.07	0.0180	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,052.46720	4,133.938	20.07	0.9696	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			25.16720	20.338	20.07	0.0304	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,340.10790	2,415.699	18.02	0.8737	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			114.30790	102.999	18.02	0.1263	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,872.47440	2,951.035	18.87	0.9078	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			82.77440	74.435	18.87	0.0922	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			1,721.91490	1,790.818	17.09	0.7984	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			195.31490	177.218	17.09	0.2016	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,767.04030	4,850.555	20.19	0.9759	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			20.44030	16.955	20.19	0.0241	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,230.39500	4,312.076	20.19	0.9620	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			33.79500	28.476	20.19	0.0380	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			193.12700	175.327	17.15	0.1978	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,772.02700	1,841.327	17.15	0.8022	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,555.39040	4,638.195	20.17	0.9697	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			26.49040	22.195	20.17	0.0303	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			377.23540	409.932	13.95	0.3928	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			758.33540	703.932	13.95	0.6072	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,671.59570	2,749.693	18.49	0.8872	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			104.89570	95.793	18.49	0.1128	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,542.48260	1,463.594	12.98	0.8783	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			74.58260	82.894	12.98	0.1217	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,240.74750	1,302.801	16.22	0.6991	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			318.64750	293.501	16.22	0.3009	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			284.07690	310.720	13.61	0.3238	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			911.97690	851.421	13.61	0.6762	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,715.51510	1,783.090	17.03	0.7755	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			234.91510	214.990	17.03	0.2245	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,014.37990	5,098.530	20.19	0.9731	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			23.77990	20.430	20.19	0.0269	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,420.29850	4,502.622	20.19	0.9573	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			39.69850	34.522	20.19	0.0427	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,588.78510	1,653.773	16.81	0.7475	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			275.08510	252.273	16.81	0.2525	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,440.09220	3,520.735	19.71	0.9125	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			86.39220	79.234	19.71	0.0875	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			118.02070	108.391	18.70	0.1179	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,857.12070	2,935.391	18.70	0.8821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,074.82780	1,131.601	15.77	0.6403	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			415.72780	384.601	15.77	0.3597	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			0.00000	1,286.645	16.11	0.6761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			0.00000	339.645	16.11	0.3239	1,698,224.50	5,000	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			731.07170	777.313	14.96	0.5346	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			571.97170	530.313	14.96	0.4654	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			989.71610	925.838	13.60	0.6880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			288.81610	312.838	13.60	0.3120	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,712.70900	1,779.567	16.99	0.7657	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			253.60900	232.567	16.99	0.2343	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			426.24430	394.383	15.71	0.3673	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,045.34430	1,101.383	15.71	0.6327	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,688.51220	3,769.941	20.14	0.9202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.41220	72.941	20.14	0.0798	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,678.93740	2,756.258	18.39	0.8707	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		129.83740	119.258	18.39	0.1293	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		117.43930	107.859	18.72	0.1174	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,866.53930	2,944.859	18.72	0.8826	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		118.60610	108.930	18.69	0.1185	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,847.70610	2,925.930	18.69	0.8815	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,928.82490	5,012.747	20.14	0.9677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		29.72490	25.747	20.14	0.0323	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,708.74120	1,775.337	16.93	0.7545	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		275.24120	253.637	16.93	0.2455	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		5,240.46400	5,325.157	20.05	0.9709	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		26.96400	23.457	20.05	0.0291	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,608.31740	4,691.116	20.05	0.9541	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		44.81740	39.416	20.05	0.0459	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,834.60380	2,911.896	18.40	0.8518	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		167.30380	155.596	18.40	0.1482	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		332.59360	308.146	17.00	0.2601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,900.09360	1,965.146	17.00	0.7399	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,079.08820	1,015.556	13.90	0.6623	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		396.58820	422.556	13.90	0.3377	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		181.94150	167.492	18.57	0.1505	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		3,019.44150	3,094.492	18.57	0.8495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		181.21790	166.819	18.58	0.1499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		3,028.71790	3,103.819	18.58	0.8501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		182.67230	168.168	18.55	0.1511	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		3,010.17230	3,085.168	18.55	0.8489	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		393.39110	368.051	17.32	0.2709	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		2,157.19110	2,219.651	17.32	0.7291	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		396.76860	371.264	17.30	0.2730	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		2,140.56860	2,202.864	17.30	0.7270	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		395.07800	369.656	17.31	0.2720	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		2,148.87800	2,211.256	17.31	0.7280	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		404.67620	387.121	18.70	0.2340	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		3,331.87620	3,398.621	18.70	0.7660	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		406.57390	388.932	18.67	0.2351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		3,313.77390	3,380.432	18.67	0.7649	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		7,193.89800	7,270.943	19.89	0.9399	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		86.69800	79.443	19.89	0.0601	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		405.62560	388.022	18.69	0.2345	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		3,322.82560	3,389.522	18.69	0.7655	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		713.94790	681.006	17.68	0.3378	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,695.24790	2,751.105	17.68	0.6622	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		717.77380	684.673	17.66	0.3394	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,679.07380	2,734.773	17.66	0.6606	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		715.85750	682.836	17.67	0.3386	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,687.15750	2,742.936	17.67	0.6614	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,829.56640	2,886.715	17.83	0.6617	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			742.86640	708.215	17.83	0.3383	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			811.97660	774.284	17.79	0.3539	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,800.37660	2,857.584	17.79	0.6461	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			815.97730	778.121	17.78	0.3554	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,784.37730	2,841.422	17.78	0.6446	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			813.97360	776.199	17.79	0.3547	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,792.37360	2,849.500	17.79	0.6453	0.00	0	0
Total \$ / R Option												3,202,589.50	10,000	3,873,688
Total \$ / R												421,985,169.50	45,375	5,265,366
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			11.82930		11.91230			0.0000	236,586.00	20	480
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.97830		12.06210			0.0000	0.00	0	143
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.11980		12.20580			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.25300		12.34090			0.0000	379,843.00	31	34
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.52840		12.61620			0.0000	0.00	0	0
Total \$ / R MAXI Future												616,429.00	51	702
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			7.19200	4.615	26.27	0.0004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			180,777.19200	189,074.615	26.27	0.9996	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			6.95090	4.491	26.34	0.0003	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			181,776.95090	190,074.491	26.34	0.9997	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			7.44200	4.744	26.20	0.0004	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			179,777.44200	188,074.744	26.20	0.9996	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			3,450.35200	2,808.192	17.91	0.0599	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			190,240.35200	197,978.192	17.91	0.9401	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			3,407.21210	2,771.466	17.92	0.0592	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			191,197.21210	198,941.466	17.92	0.9408	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			3,494.07320	2,845.355	17.89	0.0606	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			189,284.07320	197,015.355	17.89	0.9394	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			11,638.38080	10,426.321	17.50	0.1404	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			192,058.38080	199,446.321	17.50	0.8596	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			11,543.69940	10,340.708	17.51	0.1394	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			192,963.69940	200,360.708	17.51	0.8606	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			11,733.90580	10,512.708	17.49	0.1415	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			191,153.90580	198,532.708	17.49	0.8585	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			297,986.49180	305,872.475	18.92	0.8891	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			11,183.93630	10,271.439	18.89	0.1119	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			296,093.93630	303,971.439	18.89	0.8881	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			11,130.14270	10,221.791	18.90	0.1114	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			297,040.14270	304,921.791	18.90	0.8886	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			11,076.49180	10,172.475	18.92	0.1109	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			39,507.79640	36,965.598	17.31	0.2720	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			214,887.79640	221,125.598	17.31	0.7280	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			39,339.11120	36,805.140	17.32	0.2709	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	14.38	Put		215,719.11120	221,965.140	17.32	0.7291		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call		39,676.86060	37,126.417	17.30	0.2730		0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put		214,056.86060	220,286.417	17.30	0.7270		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												616,429.00	51	702
£ / R	On	15/03/2018	Foreign Exchange Future			16.38440	16.50940			0.0000		0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.39630	16.52140			0.0000		65,667,181.50	4,005	165,336
£ / R	On	30/04/2018	Foreign Exchange Future			16.53110	16.65700			0.0000		0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.67130	16.79820			0.0000		16,671,300.00	1,000	30,383
£ / R	On	17/09/2018	Foreign Exchange Future			16.93560	17.06490			0.0000		0.00	0	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.18780	17.32000			0.0000		0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.46290	17.59710			0.0000		0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.72440	17.85600			0.0000		0.00	0	3,115
Total £ / R Future												82,338,481.50	5,005	214,392
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put		2,540.86870	2,665.715	35.93	0.9994		0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call		0.26870	0.115	35.93	0.0006		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call		57.67590	34.695	23.96	0.1119		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put		756.27590	858.395	23.96	0.8881		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call		56.28730	33.902	24.00	0.1097		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put		764.88730	867.602	24.00	0.8903		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call		59.09430	35.506	23.91	0.1143		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put		747.69430	849.206	23.91	0.8857		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call		96.67520	62.114	23.55	0.1819		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put		575.27520	665.814	23.55	0.8181		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put		3,618.89900	3,743.870	38.12	0.9994		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call		0.29900	0.170	38.12	0.0006		0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put		2,480.14620	2,604.435	31.92	0.9971		0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call		1.54620	0.735	31.92	0.0029		0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		871.38150	954.569	21.01	0.6852		0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		298.38150	255.669	21.01	0.3148		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		1,430.19570	1,524.544	21.14	0.7187		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		53.95390	51.524	23.75	0.0602		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		336.04610	303.696	21.15	0.2797		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		1,437.84610	1,532.396	21.15	0.7203		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		333.70850	301.562	21.16	0.2782		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		1,445.50850	1,540.262	21.16	0.7218		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		338.39570	305.844	21.14	0.2813		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		16,598.20000	16,471.300	28.36	1.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	28.36	0.0000		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		443.17920	401.373	20.75	0.3483		0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		1,144.97920	1,230.073	20.75	0.6517		0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,655.75390	3,780.224	23.75	0.9398		0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		543.91780	503.249	20.26	0.3317		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	18.25	Put			1,729.01780	1,817.649	20.26	0.6683	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			541.30820	500.809	20.27	0.3304	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,736.40820	1,825.210	20.27	0.6696	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			546.53930	505.701	20.25	0.3329	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,721.63930	1,810.100	20.25	0.6671	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			837.16310	785.704	19.33	0.4114	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,627.16310	1,707.904	19.33	0.5886	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			833.84290	782.620	19.34	0.4101	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,633.84290	1,714.820	19.34	0.5899	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			830.53450	779.547	19.34	0.4089	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,640.53450	1,721.747	19.34	0.5911	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,046.03370	989.677	18.92	0.4420	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,738.93370	1,816.777	18.92	0.5580	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,042.53500	986.318	18.92	0.4409	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,745.43500	1,823.418	18.92	0.5591	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,039.04000	983.038	18.93	0.4398	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,751.94000	1,830.138	18.93	0.5602	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,173.69330	1,117.399	18.76	0.4481	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,947.69330	2,022.999	18.76	0.5519	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,170.22250	1,114.119	18.77	0.4471	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,954.22250	2,029.719	18.77	0.5529	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,177.17360	1,120.689	18.76	0.4491	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,941.17360	2,016.289	18.76	0.5509	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												82,338,481.50	5,005	217,892
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11070		0.11228			0.0000	0.00	0	8,286
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11281		0.11442			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11491		0.11656			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12420		0.12589			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			5.74670	2.753	23.07	0.0182	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			777.74670	932.353	23.07	0.9818	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.05630	0.030	27.58	0.0002	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,772.05630	1,929.630	27.58	0.9998	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			256.25420	146.715	14.81	0.6074	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			28.25420	76.315	14.81	0.3926	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			71.54900	54.051	20.17	0.0997	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,629.44900	1,772.551	20.17	0.9003	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			15.90040	19.786	22.47	0.0386	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,573.80040	2,738.286	22.47	0.9614	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			215.80270	175.820	18.27	0.2761	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			773.70270	894.320	18.27	0.7239	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			222.01070	192.839	19.94	0.2174	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	0.13	Put			1,566.41070	1,702.139	19.94	0.7826	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			134.56140	111.644	22.40	0.1283	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,478.96140	2,620.944	22.40	0.8717	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			444.87570	394.245	18.13	0.3959	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			789.27570	903.545	18.13	0.6041	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			912.19590	857.733	19.75	0.4624	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,323.09590	1,437.833	19.75	0.5376	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			644.50480	665.913	22.12	0.3607	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,055.40480	2,246.013	22.12	0.6393	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,303.88920	1,231.746	18.43	0.6062	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			714.78920	811.846	18.43	0.3938	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			14.55440		14.71630			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.56650		14.72870			0.0000	54,624,375.00	3,750	83,342
€ / R	On	29/03/2018	Foreign Exchange Future			14.59880		14.76220			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.64610		14.80960			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.70460		14.86830			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.85310		15.01840			0.0000	1,277,366.60	86	73,702
€ / R	On	17/09/2018	Foreign Exchange Future			15.13690		15.30610			0.0000	3,784,225.00	250	49,082
€ / R	On	14/12/2018	Foreign Exchange Future			15.41470		15.58810			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.71920		15.89440			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.95290		16.12830			0.0000	0.00	0	3,542
Total € / R Future												59,685,966.60	4,086	213,919
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,293.72440	2,455.622	33.40	0.9999	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.02440	0.022	33.40	0.0001	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			318.73960	174.439	11.08	0.6725	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			40.03960	57.939	11.08	0.3275	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.53380	0.112	22.37	0.0008	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,661.83380	1,823.611	22.37	0.9992	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,728.70150	1,566.525	19.59	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			0.00150	0.025	19.59	0.0002	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			191.38860	81.052	10.96	0.4235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			82.68860	134.552	10.96	0.5765	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,771.68660	1,933.588	23.10	0.9994	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.38660	0.088	23.10	0.0006	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			4.30450	5.094	13.62	0.0383	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			733.00450	571.594	13.62	0.9617	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,271.40170	2,433.536	26.46	0.9998	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.10170	0.036	26.46	0.0002	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			79.13530	28.388	12.43	0.1771	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			200.43530	311.888	12.43	0.8229	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			36.49700	11.280	13.70	0.0766	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	15.05	Put			357.79700	494.781	13.70	0.9234	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			29.96410	8.998	14.02	0.0620	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			401.26410	542.498	14.02	0.9380	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			76.20390	27.099	12.49	0.1700	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			207.50390	320.600	12.49	0.8300	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			73.37220	25.869	12.56	0.1631	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			214.67220	329.369	12.56	0.8369	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,448.23720	2,611.381	22.28	0.9991	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.43720	0.181	22.28	0.0009	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			190.77700	118.299	12.36	0.3352	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			271.17700	362.199	12.36	0.6648	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			528.37100	641.216	13.34	0.7534	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			156.67100	105.816	13.34	0.2466	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			726.46610	835.090	13.75	0.7100	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			242.25370	186.095	13.77	0.2873	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			733.85370	842.996	13.77	0.7127	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			247.50930	190.309	13.73	0.2928	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			719.10930	827.209	13.73	0.7072	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			416.03150	329.110	12.72	0.4547	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			824.56700	939.382	14.00	0.7438	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			212.96700	162.482	14.00	0.2562	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			115.80480	147.157	11.70	0.2587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			834.20480	700.257	11.70	0.7413	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			244.86610	188.190	13.75	0.2900	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			761.98020	633.589	11.83	0.7016	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,070.57780	920.581	11.50	0.8405	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			62.17780	77.481	11.50	0.1595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,028.02470	1,863.490	13.25	0.9742	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			9.62470	10.390	13.25	0.0258	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			397.63150	476.010	12.72	0.5453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			17.25220	23.821	11.83	0.0587	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			871.79040	735.214	11.63	0.7605	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			103.39040	132.115	11.63	0.2395	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			141.70150	105.310	14.63	0.1767	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,123.30150	1,252.210	14.63	0.8233	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			143.58020	180.489	11.83	0.2984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.50440	0.300	21.89	0.0007	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,105.20500	954.305	11.52	0.8512	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			56.80500	71.205	11.52	0.1488	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			86.96000	62.733	15.34	0.1117	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,508.56000	1,649.633	15.34	0.8883	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,535.65220	1,376.920	11.83	0.9413	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			10.89410	8.954	19.68	0.0168	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,301.92620	1,146.773	11.67	0.9011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			33.52620	43.673	11.67	0.0989	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			319.85550	249.042	13.23	0.3654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			551.45550	645.942	13.23	0.6346	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,612.10440	6,777.200	21.89	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,533.84230	5,698.331	21.89	0.9971	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.24230	1.431	21.89	0.0029	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,602.49410	3,765.854	19.68	0.9832	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			359.18310	301.069	14.27	0.3142	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,053.08310	1,164.169	14.27	0.6858	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,328.72530	6,496.521	18.81	0.9946	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,851.79660	1,689.158	11.85	0.9154	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			45.69660	52.258	11.85	0.0846	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,208.44210	1,070.665	11.98	0.7699	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			152.34210	183.765	11.98	0.2301	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			162.57420	132.543	15.68	0.1550	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,663.01500	1,795.647	15.33	0.8052	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			209.11500	172.547	15.33	0.1948	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			400.02150	336.263	14.05	0.3443	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			943.92150	1,049.363	14.05	0.6557	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			161.35090	131.524	15.69	0.1540	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			31.28300	25.796	18.62	0.0336	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			4.82530	3.421	18.81	0.0054	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,285.18300	4,448.896	18.62	0.9664	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,965.25090	2,104.624	15.69	0.8460	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			160.13700	130.511	15.70	0.1529	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,974.03700	2,113.611	15.70	0.8471	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,956.47420	2,095.643	15.68	0.8450	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			209.30910	182.522	16.37	0.1658	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,521.20910	2,667.822	16.37	0.8342	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			211.51790	184.425	16.35	0.1674	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,503.41790	2,649.725	16.35	0.8326	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			210.41020	183.470	16.36	0.1666	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,512.31020	2,658.770	16.36	0.8334	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,043.62980	1,136.635	14.08	0.5472	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			795.35150	712.523	14.06	0.4561	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,030.95150	1,123.323	14.06	0.5439	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			791.68220	709.171	14.07	0.4545	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,037.28220	1,129.971	14.07	0.5455	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			788.02980	705.835	14.08	0.4528	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,505.95140	1,610.382	14.83	0.5993	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			761.27160	690.589	14.84	0.3994	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,512.97160	1,617.689	14.84	0.6006	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			767.24370	695.993	14.82	0.4020	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,498.94370	1,603.093	14.82	0.5980	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			764.25140	693.282	14.83	0.4007	0.00	0	0
Total € / R Option												0.00	0	648,590

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												59,685,966.60	4,086	862,509
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.25610		9.28440			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.26170		9.29000			0.0000	2,315,425.00	250	6,832
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.27560		9.30390			0.0000	0.00	0	46
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.38180		9.41000			0.0000	3,752,720.00	400	5,586
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.49970		9.52830			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.61170		9.64230			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.84830		9.87510			0.0000	0.00	0	0
Total AU\$ / R Future												6,068,145.00	650	23,680
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			437.68920	465.009	17.51	0.9849	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			2.08920	1.109	17.51	0.0151	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			721.13420	748.801	18.40	0.9944	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.23520	0.556	18.19	0.0062	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			701.23520	728.856	18.19	0.9938	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.18340	0.527	18.30	0.0059	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			711.18340	738.827	18.30	0.9941	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.13420	0.501	18.40	0.0056	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			68.68880	73.983	11.50	0.4064	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			152.58880	129.583	11.50	0.5936	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			26.14260	22.841	14.51	0.0736	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,126.14260	1,151.041	14.51	0.9264	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			27.31900	23.869	14.47	0.0766	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,107.31900	1,132.069	14.47	0.9234	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			26.72400	23.349	14.49	0.0751	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,116.72400	1,141.549	14.49	0.9249	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,643.71330	1,668.661	15.21	0.9163	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			43.11830	39.384	15.17	0.0857	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,624.81830	1,649.684	15.17	0.9143	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			42.56250	38.868	15.19	0.0847	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,634.26250	1,659.168	15.19	0.9153	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			42.01330	38.361	15.21	0.0837	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			71.97030	66.962	15.76	0.1105	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,919.67030	1,945.262	15.76	0.8895	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			73.35540	68.255	15.74	0.1124	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,901.05540	1,926.555	15.74	0.8876	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			72.66010	67.606	15.75	0.1115	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,910.36010	1,935.906	15.75	0.8885	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			254.38900	242.874	14.33	0.2706	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,389.28900	1,404.574	14.33	0.7294	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			252.54620	241.085	14.34	0.2689	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,397.44620	1,412.785	14.34	0.7311	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			256.24600	244.674	14.32	0.2723	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,381.14600	1,396.374	14.32	0.7277	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,068,145.00	650	23,680
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.20270		9.22740			0.0000	0.00	0	600
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.33700		9.36250			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			0.97140	0.583	21.34	0.0057	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			843.57140	867.883	21.34	0.9943	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			0.93520	0.562	21.46	0.0055	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			853.53520	877.862	21.46	0.9945	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1.00930	0.605	21.22	0.0059	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			833.60930	857.904	21.22	0.9941	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			14.01180	12.671	15.79	0.0415	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,471.51180	1,495.671	15.79	0.9585	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			13.69210	12.391	15.80	0.0407	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,481.19210	1,505.391	15.80	0.9593	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			14.33920	12.958	15.77	0.0423	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,461.83920	1,485.958	15.77	0.9577	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,030
CF CANDCO	On	28/03/2018	Foreign Exchange Future			5.25190		13.86690			0.0000	0.00	0	5,000
Total CF CANDO CAHB Future												0.00	0	5,000
Total CF CANDO CAHB												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			2.70550		7.59800			0.0000	0.00	0	5,000
Total CF CANDO CAHC Future												0.00	0	5,000
Total CF CANDO CAHC												0.00	0	5,000
CF CANDCO	On	28/03/2018	Foreign Exchange Future			172.57320		383.17530			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			12.44670		12.58240			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.70350		12.84230			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			12.95860		13.10130			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.99430		14.13710			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215

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	14.15	Call			0.43970	0.170	25.30	0.0012	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,568.03970	1,703.470	25.30	0.9988	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.42950	0.165	25.37	0.0011	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,578.02950	1,713.465	25.37	0.9989	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			0.45020	0.174	25.23	0.0012	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,558.05020	1,693.474	25.23	0.9988	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			42.96720	35.414	17.00	0.0725	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,730.66720	1,861.914	17.00	0.9275	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			42.53640	35.066	17.03	0.0718	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,740.23640	1,871.566	17.03	0.9282	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			42.11110	34.722	17.06	0.0711	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,749.81110	1,881.222	17.06	0.9289	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			93.35160	75.302	15.94	0.1093	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,032.05160	2,156.702	15.94	0.8907	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			92.48240	74.564	15.95	0.1084	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,041.18240	2,165.964	15.95	0.8916	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			94.23110	76.048	15.94	0.1103	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,022.93110	2,147.448	15.94	0.8897	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			699.46520	648.637	15.05	0.4153	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,282.36520	1,374.336	15.05	0.5847	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			696.51810	645.946	15.06	0.4139	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,289.41810	1,381.646	15.06	0.5861	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			693.58520	643.263	15.08	0.4125	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,296.48520	1,388.963	15.08	0.5875	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			1.87010		1.87830			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.88310		1.89200			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.89650		1.90560			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.93510		1.94500			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			43.14940	30.329	14.35	0.1363	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			460.14940	529.329	14.35	0.8637	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			29.99620	21.613	14.77	0.1007	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			546.99620	620.613	14.77	0.8993	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			20.58530	15.395	15.19	0.0740	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			637.58530	714.395	15.19	0.9260	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			162.30600	139.618	14.34	0.1860	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,442.30600	1,508.618	14.34	0.8140	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			147.58180	126.555	14.45	0.1710	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,527.58180	1,595.555	14.45	0.8290	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			178.44790	153.995	14.23	0.2022	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,358.44790	1,422.995	14.23	0.7978	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			2,616.32520	2,691.927	15.70	0.8520	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			193.23400	175.981	15.48	0.1641	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,437.23400	2,510.981	15.48	0.8359	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			182.44860	166.147	15.59	0.1558	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,526.44860	2,601.147	15.59	0.8442	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			172.32520	156.927	15.70	0.1480	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,110.65330	1,051.580	14.40	0.4758	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,460.65330	1,500.580	14.40	0.5242	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,073.52570	1,015.914	14.45	0.4638	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,523.52570	1,564.914	14.45	0.5362	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,148.98440	1,088.434	14.34	0.4880	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,398.98440	1,437.434	14.34	0.5120	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			1.97560		1.99730			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01620		2.03790			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05650		2.07930			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25570		2.27820			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			8.20460	2.336	24.81	0.0087	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,835.20460	2,046.335	24.81	0.9913	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			7.15230	1.905	25.20	0.0072	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,934.15230	2,145.905	25.20	0.9928	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			9.45670	2.874	24.42	0.0107	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,736.45670	1,946.874	24.42	0.9893	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			162.29530	127.118	16.12	0.1492	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,883.29530	2,065.118	16.12	0.8508	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			148.88510	119.293	16.32	0.1403	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,969.88510	2,157.293	16.32	0.8597	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			136.51450	112.073	16.52	0.1321	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,057.51450	2,250.073	16.52	0.8679	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			221.69790	175.190	16.50	0.1458	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,928.69790	3,110.190	16.50	0.8542	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			209.59120	164.414	16.53	0.1382	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,016.59120	3,199.414	16.53	0.8618	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			198.12440	154.252	16.56	0.1310	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,105.12440	3,289.252	16.56	0.8690	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			950.05690	1,021.626	14.65	0.3649	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,240.58680	2,082.397	14.52	0.6569	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			858.58680	925.397	14.52	0.3431	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,186.13880	2,030.186	14.59	0.6460	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			904.13880	973.186	14.59	0.3540	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,132.05690	1,978.625	14.65	0.6351	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.50970		1.51950			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.53270		1.54270			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55280		1.56350			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66290		1.67360			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			0.10420	0.093	26.09	0.0005	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,205.10420	2,303.093	26.09	0.9995	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.07820	0.073	26.58	0.0004	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,305.07820	2,403.073	26.58	0.9996	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.13990	0.119	25.59	0.0007	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,105.13990	2,203.119	25.59	0.9993	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			52.74970	39.345	17.06	0.0674	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,225.74970	2,312.345	17.06	0.9326	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			47.73700	34.802	17.14	0.0604	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,320.73700	2,407.801	17.14	0.9396	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			58.32180	44.460	16.99	0.0751	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,131.32180	2,217.460	16.99	0.9249	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			100.46310	87.176	17.35	0.0993	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,865.46310	2,959.176	17.35	0.9007	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			93.82850	81.262	17.44	0.0932	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,958.82850	3,053.262	17.44	0.9068	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			87.86800	74.879	17.48	0.0869	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,052.86800	3,146.878	17.48	0.9131	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			869.07540	818.754	16.23	0.4131	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,733.07540	1,789.754	16.23	0.5869	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			840.65850	791.572	16.32	0.4020	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,804.65850	1,862.572	16.32	0.5980	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			898.57420	846.994	16.14	0.4245	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,662.57420	1,717.994	16.14	0.5755	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			0.11690		0.11750			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11680		0.11710			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11640		0.11680			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11120		0.11220			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	19/03/2018	Foreign Exchange Future			1.52390		1.52610			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.54840		1.55070			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57250		1.57530			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64360		1.64610			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.62120		8.64850			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.72620		8.75390			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.83030		8.85920			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.44710		9.47120			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			0.83690	0.723	22.40	0.0070	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			802.33690	829.523	22.40	0.9930	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			0.80370	0.686	22.49	0.0067	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			812.30370	839.486	22.49	0.9933	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			0.87170	0.750	22.27	0.0073	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			792.37170	819.550	22.27	0.9927	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			27.46800	24.077	15.59	0.0772	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,113.56800	1,137.877	15.59	0.9228	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			26.87260	23.565	15.61	0.0757	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,122.97260	1,147.365	15.61	0.9243	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			28.07710	24.601	15.56	0.0787	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,104.17710	1,128.401	15.56	0.9213	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			86.31120	79.865	15.46	0.1609	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,157.11120	1,179.565	15.46	0.8391	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			85.16210	78.779	15.48	0.1590	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,165.96210	1,188.479	15.48	0.8410	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			87.47610	80.968	15.44	0.1628	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,148.27610	1,170.668	15.44	0.8372	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			444.60200	429.382	14.70	0.4158	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			893.40200	902.282	14.70	0.5842	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			441.57760	426.409	14.72	0.4136	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			900.37760	909.309	14.72	0.5864	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			447.64780	432.377	14.69	0.4181	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			886.44780	895.277	14.69	0.5819	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			1.23290		1.24450			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24250		1.25410			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25040		1.26210			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33260		1.34430			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 PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			555.00000	671.000		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			655.00000	771.000		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			755.00000	871.000		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			659.00000	775.000		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			759.00000	875.000		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			559.00000	675.000		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			1,079.00000	1,196.000		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			1,179.00000	1,296.000		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			979.00000	1,096.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			243.00000	126.000		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			143.00000	26.000		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			343.00000	226.000		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			1.38610		1.38690			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39180		1.39260			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.39730		1.39810			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			1.23140		1.23640			0.0000	0.00	0	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24000		1.24510			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24890		1.25400			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		9.03310	0.11057	8.90630			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.86410	0.11057	8.73970			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.70270	0.11057	8.57960			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Call		0.11057	799.53670	1,520.426	15.41	0.6782	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.93	Put		0.11057	1,036.53670	489.426	15.41	0.3218	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Call		0.11057	746.51040	1,454.321	15.41	0.6624	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.94	Put		0.11057	1,083.51040	523.321	15.41	0.3376	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Call		0.11057	849.51850	1,588.122	15.41	0.6938	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	8.92	Put		0.11057	986.51850	457.122	15.41	0.3062	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Put		0.11057	1,954.49150	1,090.395	14.95	0.5605	0.00	0	0
R / ¥EN	On	19/03/2018	Foreign Exchange Option	9.07	Call		0.11057	317.49150	721.395	14.95	0.4395	0.00	0	11,700
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11057	3,361.98870	4,128.799	16.31	0.6234	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11057	2,564.98870	2,087.799	16.31	0.3766	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11057	2,234.13660	2,846.296	15.97	0.5029	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11057	3,737.13660	3,105.296	15.97	0.4971	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11057	3,309.65230	4,070.020	16.31	0.6183	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11057	2,612.65230	2,129.020	16.31	0.3817	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11057	3,257.85750	4,011.765	16.31	0.6131	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11057	2,660.85750	2,170.765	16.31	0.3869	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11057	3,871.88810	4,639.017	16.82	0.5554	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11057	4,275.88810	3,812.017	16.82	0.4446	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11057	3,964.78700	4,741.151	16.82	0.5629	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11057	4,168.78700	3,714.151	16.82	0.4371	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11057	3,918.14340	4,689.894	16.82	0.5591	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11057	4,222.14340	3,762.894	16.82	0.4409	0.00	0	0
Total R / ¥EN Option												0.00	0	12,900
Total R / ¥EN												0.00	0	12,900
RAIN	On	19/03/2018	Foreign Exchange Future			21,806.44000		22,003.22000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			8.99510		9.04610			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.12510		9.17630			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.25340		9.30660			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.94860		9.99980			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			0.47800	0.169	21.11	0.0019	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			914.37800	965.069	21.11	0.9981	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.43140	0.162	21.21	0.0018	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			924.33140	975.062	21.21	0.9982	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.52910	0.176	21.00	0.0020	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	19/03/2018	Foreign Exchange Option	9.95	Put			904.42910	955.076	21.00	0.9980	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			38.86770	32.754	14.69	0.1011	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			962.56770	1,007.654	14.69	0.8989	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			38.05370	32.029	14.70	0.0991	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			971.75370	1,016.929	14.70	0.9009	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			39.69990	33.495	14.67	0.1031	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			953.39990	998.395	14.67	0.8969	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			140.71830	127.906	14.14	0.2404	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			834.11830	874.506	14.14	0.7596	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			138.92460	126.263	14.16	0.2377	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			842.32460	882.863	14.16	0.7623	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			142.53600	129.573	14.12	0.2430	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			825.93600	866.173	14.12	0.7570	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			615.05170	585.343	13.55	0.5195	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			605.25170	626.743	13.55	0.4805	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			610.88660	581.388	13.57	0.5170	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			611.08660	632.788	13.57	0.4830	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			606.81510	577.455	13.58	0.5144	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			617.01510	638.855	13.58	0.4856	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			3.09750		3.11310			0.0000	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			3.05570		3.06910			0.0000	0.00	0	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			3.01170		3.02530			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.97550		2.98980			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			0.03930	0.011	22.69	0.0004	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			406.93930	422.511	22.69	0.9996	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.03500	0.010	23.10	0.0003	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			416.93500	432.510	23.10	0.9997	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.04410	0.011	22.28	0.0004	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			396.94410	412.511	22.28	0.9996	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.62300	1.462	15.78	0.0165	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			592.52300	605.762	15.78	0.9835	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.59110	1.436	15.95	0.0161	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			602.49110	615.736	15.95	0.9839	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.65670	1.489	15.62	0.0169	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			582.55670	595.789	15.62	0.9831	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			21.63670	19.056	13.18	0.1363	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			356.33670	367.356	13.18	0.8637	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			20.46060	18.030	13.20	0.1300	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			365.16060	376.330	13.20	0.8700	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			22.87060	20.136	13.15	0.1427	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	17/09/2018	Foreign Exchange Option	3.35	Put			347.57060	358.436	13.15	0.8573	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			48.08020	44.085	14.97	0.1760	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			588.28020	598.585	14.97	0.8240	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			46.95080	43.040	15.00	0.1723	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			597.15080	607.540	15.00	0.8277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			49.24010	45.158	14.93	0.1797	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			579.44010	589.658	14.93	0.8203	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			1.21720		1.22540			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.20050		1.20840			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.18300		1.19080			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												567 491 602.10	45,167	1,878,179
Total Options												3 202 589.50	10,000	4,538,678
Grand Total:												570,694,191.60	55,167	6,416,857