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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/02/2018 Foreign Exchange Future			11.71510		11.59030			0.0000	0.00	0	5,861
\$ / R On 01/03/2018 Foreign Exchange Future			11.71510		11.59030			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.71510		11.59200			0.0000	0.00	0	0
\$ / R On 09/03/2018 Foreign Exchange Future			11.72730		11.60360			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.73770		11.61190			0.0000	0.00	0	6,278
\$ / R On 19/03/2018 Foreign Exchange Future			11.74460		11.61750			0.0000	2,881,866,458.80	245,378	744,924
\$ / R On 22/03/2018 Foreign Exchange Future			11.74970		11.62170			0.0000	0.00	0	30,000
\$ / R On 28/03/2018 Foreign Exchange Future			11.76010		11.72000			0.0000	305,762,600.00	26,000	0
\$ / R On 29/03/2018 Foreign Exchange Future			11.76180		11.63140			0.0000	0.00	0	1,199
\$ / R On 06/04/2018 Foreign Exchange Future			11.77530		11.70020			0.0000	871,372,200.00	74,000	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.79150		11.66330			0.0000	0.00	0	54
\$ / R On 24/04/2018 Foreign Exchange Future			11.80450		11.67860			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.80610		11.68050			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			11.81420		11.69010			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			11.82860		11.70430			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.83180		11.70740			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.83660		11.71210			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.83820		11.71370			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.84300		11.71840			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.86370		11.73890			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.89170		11.76610			0.0000	126,884,439.00	10,670	225,212

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Future			11.90870		11.78280			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			11.91340		11.78730			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			11.91960		11.79340			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			11.94130		11.81460			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			11.94750		11.82060			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			11.94900		11.82210			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			11.95830		11.83120			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			11.96920		11.84180			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			11.97850		11.85090			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.00640		11.87810			0.0000	0.00	0	1,766
\$ / R	On	17/09/2018	Foreign Exchange Future			12.03210		11.90330			0.0000	0.00	0	38,455
\$ / R	On	28/09/2018	Foreign Exchange Future			12.04870		11.91950			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.08930		11.95950			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.09530		11.96540			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.09830		11.96830			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.10590		11.97570			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.11790		11.98760			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.12240		11.99200			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.14350		12.01270			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.16000		12.02890			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.16450		12.03330			0.0000	0.00	0	18,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.18990		12.05830			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.25570		12.12300			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.30480		12.17240			0.0000	0.00	0	400
\$ / R	On	14/06/2019	Foreign Exchange Future			12.43510		12.30590			0.0000	0.00	0	869
\$ / R	On	13/12/2019	Foreign Exchange Future			12.70440		12.58210			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.00950		12.88650			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.09370		12.96860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.18160		13.05430			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>4,185,885,697.80</b>	<b>356,048</b>	<b>1,165,343</b>
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			3.17460	7.028	19.78	0.1186	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			272.87460	151.928	19.78	0.8814	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			370.84960	246.787	21.84	0.9644	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			1.14960	1.887	21.84	0.0356	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			27.65680	83.045	17.57	0.7293	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			87.35680	17.945	17.57	0.2707	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			909.73250	784.921	36.53	0.9996	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			0.03250	0.021	36.53	0.0004	0.00	0	3,450
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Call			2.86300	6.169	19.99	0.1056	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.87	Put			282.56300	161.069	19.99	0.8944	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Put			331.41690	208.097	21.02	0.9418	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.92	Call			1.71690	3.197	21.02	0.0582	0.00	0	1,300
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,589.70000	2,464.900	46.45	1.0000	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.00000	0.000	46.45	0.0000	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			2,209.70880	2,084.900	46.65	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call		0.00880	0.000	46.65	0.0000	0.00	0	8,500
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put		1,909.71310	1,784.911	51.44	0.9999	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call		0.01310	0.011	51.44	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call		0.01300	0.012	49.08	0.0001	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put		1,809.71300	1,684.912	49.08	0.9999	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put		1,808.01370	1,684.917	40.99	0.9998	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call		0.01370	0.017	40.99	0.0002	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Put		239.17210	149.960	14.14	0.5996	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	11.80	Call		42.77210	77.260	14.14	0.4004	0.00	0	20,000
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Put		457.97880	346.206	15.67	0.8493	0.00	0	0
\$ / R	On	09/03/2018	Foreign Exchange Option	12.05	Call		11.57880	23.506	15.67	0.1507	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put		2,718.18200	2,592.350	27.49	0.9997	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call		0.08200	0.050	27.49	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call		0.00000	0.000	34.08	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put		5,882.50000	5,755.400	34.08	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call		0.00000	0.000	34.08	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put		5,892.50000	5,765.400	34.08	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call		0.00000	0.000	34.08	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Put		76.44720	41.001	13.15	0.2002	0.00	0	2,250
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Call		123.97190	187.210	13.44	0.5864	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.67	Put		176.47190	112.610	13.44	0.4136	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call		5.33880	8.789	16.72	0.0469	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call		81.12410	124.919	13.74	0.4482	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put		263.62410	180.319	13.74	0.5518	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Call		120.10590	181.665	13.45	0.5757	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.68	Put		182.60590	117.065	13.45	0.4243	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.45	Call		243.94720	335.601	13.15	0.7998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put		300.99010	211.874	13.93	0.6017	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call		153.97920	229.048	13.35	0.6599	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put		136.47920	84.448	13.35	0.3401	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Call		105.63550	160.570	13.50	0.5327	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.72	Put		208.13550	135.970	13.50	0.4673	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put		937.83880	814.189	16.72	0.9531	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put		93.83010	53.073	13.21	0.2432	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call		19.76960	31.545	15.28	0.1478	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put		602.26960	486.945	15.28	0.8522	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call		42.05550	66.629	14.47	0.2764	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put		414.55550	312.029	14.47	0.7236	0.00	0	40,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call		68.49010	106.474	13.93	0.3983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call		1.41630	2.161	18.43	0.0125	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call		0.00090	0.004	34.08	0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put		4,772.50090	4,645.403	34.08	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put		859.69970	737.131	16.37	0.9388	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call		7.19970	11.731	16.37	0.0612	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call		211.33010	297.673	13.21	0.7568	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put		1,085.56140	960.543	17.36	0.9716	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	19/03/2018	Foreign Exchange Option	13.35	Put			1,733.00290	1,606.067	20.39	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			0.50290	0.667	20.39	0.0039	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			43.57090	68.963	14.43	0.2841	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			406.07090	304.363	14.43	0.7159	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			1,333.91630	1,207.561	18.43	0.9875	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			0.11290	0.112	26.74	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			2,042.75470	1,915.700	21.91	0.9982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			0.25470	0.301	21.91	0.0018	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			1,135.04900	1,009.711	17.57	0.9759	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			2.54900	4.311	17.57	0.0241	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			3.06140	5.143	17.36	0.0284	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,902.84200	1,775.826	21.23	0.9975	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			25.47360	40.662	15.01	0.1837	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			537.97360	426.062	15.01	0.8163	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			16.41130	26.257	15.47	0.1261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			648.91130	531.657	15.47	0.8739	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,802.61290	2,675.512	26.74	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			0.19720	0.221	22.55	0.0013	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			0.54010	0.725	20.25	0.0042	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,703.04010	1,576.125	20.25	0.9958	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			0.72570	1.017	19.66	0.0059	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,583.22570	1,456.417	19.66	0.9941	0.00	0	373
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			0.34200	0.426	21.23	0.0025	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			0.14560	0.134	23.68	0.0008	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			0.22590	0.260	22.21	0.0015	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			2,102.72590	1,975.660	22.21	0.9985	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			0.70760	0.988	19.71	0.0058	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,593.20760	1,466.388	19.71	0.9942	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			2,172.69720	2,045.621	22.55	0.9987	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			0.10400	0.113	28.24	0.0006	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			2,082.73500	1,955.673	22.11	0.9984	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			0.23500	0.273	22.11	0.0016	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,922.60670	2,795.513	27.74	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			0.10670	0.113	27.74	0.0006	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			2,402.64560	2,275.534	23.68	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			2,222.67950	2,095.598	22.80	0.9989	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			0.15410	0.155	23.33	0.0009	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			2,332.65410	2,205.555	23.33	0.9991	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,502.63520	2,375.514	24.24	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			0.13520	0.113	24.24	0.0006	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,982.60400	2,855.513	28.24	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			1,204.56410	1,078.776	17.87	0.9809	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			0.15670	0.162	23.24	0.0009	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			2,312.65670	2,185.562	23.24	0.9991	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,632.62420	2,505.512	25.32	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			0.12420	0.112	25.32	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	13.84	Call			0.17950	0.198	22.80	0.0011	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			0.14020	0.121	23.92	0.0007	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,952.60530	2,825.513	27.99	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			0.10530	0.113	27.99	0.0006	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			0.16380	0.177	23.04	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			2,272.66380	2,145.577	23.04	0.9990	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			2.06410	3.376	17.87	0.0191	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			3,172.59710	3,045.516	29.83	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			0.10080	0.114	28.91	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			3,062.60080	2,935.514	28.91	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			0.15030	0.146	23.48	0.0008	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			2,362.65030	2,235.546	23.48	0.9992	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			2,452.64020	2,325.521	23.92	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,542.63160	2,415.513	24.57	0.9994	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			4,072.51190	3,945.437	34.08	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			0.01190	0.037	34.08	0.0002	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			0.12650	0.113	25.07	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,602.62650	2,475.513	25.07	0.9994	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			0.09710	0.116	29.83	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,872.60910	2,745.513	27.32	0.9994	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,902.60760	2,775.513	27.57	0.9994	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			0.10760	0.113	27.57	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,952.51810	3,825.455	34.08	0.9998	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			0.01810	0.055	34.08	0.0002	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			0.13160	0.113	24.57	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			0.21720	0.248	22.30	0.0014	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			3,132.59830	3,005.515	29.49	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			0.09830	0.115	29.49	0.0005	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,822.61180	2,695.512	26.91	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			0.11180	0.112	26.91	0.0006	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			0.10910	0.113	27.32	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			0.09390	0.118	30.74	0.0005	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			0.14230	0.126	23.82	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			2,432.64230	2,305.526	23.82	0.9993	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			0.12810	0.113	24.90	0.0006	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,582.62810	2,455.513	24.90	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			2,122.71720	1,995.648	22.30	0.9986	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			0.09270	0.119	31.16	0.0005	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			1.45680	2.235	18.39	0.0129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			1,323.95680	1,197.635	18.39	0.9871	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			0.10860	0.113	27.41	0.0006	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,882.60860	2,755.513	27.41	0.9994	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			3,282.59390	3,155.518	30.74	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,603.19010	1,476.360	19.76	0.9944	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			4.95520	8.179	16.80	0.0439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			957.45520	833.579	16.80	0.9561	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call		10.87410	17.473	15.90	0.0879	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put		753.37410	632.873	15.90	0.9121	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put		3,332.59270	3,205.519	31.16	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		0.09160	0.120	31.58	0.0005	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,832.61120	2,705.512	26.99	0.9994	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		0.11120	0.112	26.99	0.0006	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put		2,142.70890	2,015.637	22.40	0.9986	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call		0.20890	0.237	22.40	0.0014	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call		0.69010	0.960	19.76	0.0056	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		0.05250	0.127	33.75	0.0005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		2,382.64790	2,255.540	23.58	0.9992	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		0.14790	0.140	23.58	0.0008	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		0.28830	0.348	21.62	0.0020	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,982.78830	1,855.748	21.62	0.9980	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		3,382.59160	3,255.520	31.58	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		0.00210	0.008	34.08	0.0000	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		9.35970	15.116	16.07	0.0771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		791.85970	670.516	16.07	0.9229	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		3,242.59500	3,115.517	30.41	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		0.09500	0.117	30.41	0.0005	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		3,642.55250	3,515.527	33.75	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		2,292.65940	2,165.569	23.14	0.9990	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		0.12980	0.113	24.74	0.0006	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		2,562.62980	2,435.513	24.74	0.9994	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,882.85730	1,755.848	21.13	0.9974	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		0.35730	0.448	21.13	0.0026	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		4,542.50210	4,415.408	34.08	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		0.00390	0.013	34.08	0.0001	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,882.52310	3,755.469	34.08	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		0.02310	0.069	34.08	0.0003	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		0.44760	0.583	20.64	0.0034	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,782.94760	1,655.983	20.64	0.9966	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		0.15940	0.169	23.14	0.0010	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		1,453.51810	1,326.893	19.02	0.9913	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		6.43500	10.526	16.50	0.0554	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		888.93500	765.926	16.50	0.9446	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		40.59070	64.368	14.51	0.2688	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		423.09070	319.768	14.51	0.7312	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		4,382.50390	4,255.413	34.08	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		0.09370	0.118	30.83	0.0005	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		3,492.58670	3,365.523	32.50	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		0.08670	0.123	32.50	0.0005	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		0.64040	0.882	19.90	0.0052	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		1,633.14040	1,506.282	19.90	0.9948	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		1.01810	1.493	19.02	0.0087	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		0.56670	0.766	20.15	0.0045	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1.23170	1.849	18.68	0.0107	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1,383.73170	1,257.249	18.68	0.9893	37,717,473.00	30,000	80,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			4,132.50960	4,005.431	34.08	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			0.00960	0.031	34.08	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			3,292.59370	3,165.518	30.83	0.9995	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,872.50000	5,745.400	34.08	1.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,842.52650	3,715.478	34.08	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			0.02650	0.078	34.08	0.0003	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			0.46880	0.615	20.54	0.0036	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,762.96880	1,636.015	20.54	0.9964	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,683.06670	1,556.166	20.15	0.9955	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Put			428.67390	327.348	14.66	0.7103	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			50.37390	77.048	14.66	0.2897	0.00	0	20,000
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Put			0.00000	159.809	13.57	0.4568	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.72	Call			0.00000	199.909	13.57	0.5432	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Put			0.00000	131.375	13.44	0.4034	0.00	0	0
\$ / R	On	28/03/2018	Foreign Exchange Option	11.66	Call			0.00000	231.475	13.44	0.5966	11,573,755.00	50,000	50,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,969.03230	2,838.632	25.53	0.9982	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.43230	0.432	25.53	0.0018	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,372.47390	1,243.870	17.67	0.9744	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			3.87390	5.670	17.67	0.0256	0.00	0	4,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			0.00000	128.662	13.33	0.3631	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			0.00000	293.962	13.33	0.6369	35,275,428.00	120,000	120,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			624.32160	521.513	15.01	0.7302	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			77.62160	103.013	15.01	0.2698	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,613.18500	2,487.574	19.61	0.9928	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			1.78500	2.074	19.61	0.0072	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,321.17660	3,195.801	23.45	0.9944	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			1.67660	1.901	23.45	0.0056	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			4,129.94280	4,004.613	25.38	0.9979	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.44280	0.713	25.38	0.0021	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			2,114.45980	1,992.091	18.03	0.9800	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			4.55980	6.291	18.03	0.0200	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,970.64210	3,846.945	24.65	0.9968	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.74210	1.145	24.65	0.0032	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,541.73170	3,417.974	24.03	0.9940	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			1.83170	2.174	24.03	0.0060	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			540.62410	450.478	14.50	0.6443	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			130.72410	164.678	14.50	0.3557	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			255.72840	319.569	13.37	0.5807	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			265.62840	205.369	13.37	0.4193	0.00	0	400
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			1,091.36250	980.498	16.30	0.8405	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			55.66250	69.098	16.30	0.1595	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			5.87020	8.205	17.83	0.0241	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,161.57020	2,039.605	17.83	0.9759	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,926.81090	3,803.111	23.74	0.9955	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	09/05/2018	Foreign Exchange Option	15.63	Call			1.11090	1.711	23.74	0.0045	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,696.15360	2,572.080	18.98	0.9885	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			3.55360	3.880	18.98	0.0115	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,791.76630	2,667.454	19.23	0.9884	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			3.86630	4.054	19.23	0.0116	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			61.39460	75.601	16.26	0.1673	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			1,099.29460	989.001	16.26	0.8327	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			4,048.77710	3,924.959	23.28	0.9959	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.87710	1.559	23.28	0.0041	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,591.14210	2,466.507	18.33	0.9862	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			4.84210	4.707	18.33	0.0138	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			629.26040	537.058	14.74	0.6594	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			142.96040	175.258	14.74	0.3406	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			845.97950	959.447	12.40	0.9303	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			32.27950	21.247	12.40	0.0697	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			297.72560	363.596	13.42	0.5876	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			284.02560	225.396	13.42	0.4124	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			481.61600	400.434	14.18	0.5656	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			200.01600	243.435	14.18	0.4344	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			2,081.22130	1,960.860	18.21	0.9451	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			20.12130	24.560	18.21	0.0549	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,151.89800	4,027.305	20.52	0.9972	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.79800	1.005	20.52	0.0028	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,693.09300	3,568.794	20.52	0.9935	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.99300	2.494	20.52	0.0065	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			79.39560	94.733	16.75	0.1686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,363.29560	1,253.033	16.75	0.8314	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,614.34190	4,488.874	19.37	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.44190	0.574	19.37	0.0016	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			84.44520	100.281	16.64	0.1774	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,318.34520	1,208.581	16.64	0.8226	0.00	0	22,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,348.64480	3,224.214	19.25	0.9862	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			4.74480	5.914	19.25	0.0138	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			38.88090	46.205	17.81	0.0890	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,912.78090	1,794.505	17.81	0.9110	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,378.42210	3,253.931	19.26	0.9868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			4.52210	5.631	19.26	0.0132	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			150.97880	179.525	15.46	0.2937	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			884.87880	787.825	15.46	0.7063	86,660.76	110	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			833.65190	941.176	12.39	0.8799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			67.55190	49.476	12.39	0.1201	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			36.22670	42.985	17.92	0.0833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,970.12670	1,851.285	17.92	0.9167	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			272.02280	320.476	14.16	0.4693	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			505.92280	428.776	14.16	0.5307	0.00	0	22,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			88.72290	104.976	16.54	0.1847	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	12.96	Put			1,282.62290	1,173.276	16.54	0.8153	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			490.64090	569.905	13.16	0.6906	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			224.54090	178.205	13.16	0.3094	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			112.81210	133.840	16.05	0.2287	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			1,096.71210	992.140	16.05	0.7713	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,736.32180	3,611.382	19.37	0.9924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.42180	3.082	19.37	0.0076	338.99	110	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,952.84950	2,829.556	19.11	0.9753	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			8.94950	11.256	19.11	0.0247	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			58.46060	69.939	17.22	0.1290	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,592.36060	1,478.239	17.22	0.8710	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			3,051.54600	2,927.900	19.15	0.9786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			7.64600	9.600	19.15	0.0214	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			68.51090	82.094	16.99	0.1485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,472.41090	1,360.394	16.99	0.8515	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			169.90440	201.477	15.20	0.3237	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			803.80440	709.776	15.20	0.6763	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,754.23310	4,628.734	19.37	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.33310	0.434	19.37	0.0012	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,724.25390	4,598.760	19.37	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.35390	0.460	19.37	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			64.44650	77.181	17.08	0.1407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,518.34650	1,405.481	17.08	0.8593	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,766.19060	3,641.217	19.37	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.29060	2.917	19.37	0.0072	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			48.18300	57.487	17.50	0.1083	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,742.08300	1,625.787	17.50	0.8917	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,394.58460	4,269.185	19.37	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.68460	0.885	19.37	0.0024	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			47.04040	56.102	17.53	0.1060	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,760.94040	1,644.402	17.53	0.8940	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,613.95500	5,488.373	19.37	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.05500	0.073	19.37	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			25.60900	30.113	18.44	0.0601	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,259.50900	2,138.413	18.44	0.9399	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,666.65620	3,541.790	19.36	0.9915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.75620	3.490	19.36	0.0085	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			31.12670	36.800	18.14	0.0723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			2,095.02670	1,975.100	18.14	0.9277	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,644.31600	4,518.840	19.37	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.41600	0.540	19.37	0.0015	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			22.87390	26.803	18.62	0.0539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,356.77390	2,235.103	18.62	0.9461	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			30.76860	36.365	18.16	0.0715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			2,104.66860	1,984.665	18.16	0.9285	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,234.02350	5,108.462	19.37	0.9995	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.12350	0.162	19.37	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,513.96810	5,388.390	19.37	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06810	0.090	19.37	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			202.67000	239.756	14.81	0.3735	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			686.57000	598.056	14.81	0.6265	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			34.16450	40.483	18.00	0.0789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			2,018.06450	1,898.784	18.00	0.9211	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,443.97910	5,318.404	19.37	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.07910	0.104	19.37	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			18.23150	22.558	18.88	0.0459	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,502.13150	2,380.859	18.88	0.9541	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			200.30630	236.986	14.84	0.3700	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			694.20630	605.286	14.84	0.6300	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			28.71060	33.870	18.27	0.0670	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,162.61060	2,042.170	18.27	0.9330	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,884.15540	4,758.633	19.37	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.25540	0.333	19.37	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			31.85740	37.686	18.11	0.0739	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			2,075.75740	1,955.986	18.11	0.9261	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,154.04600	5,028.492	19.37	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.14600	0.191	19.37	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,775.75360	2,653.241	19.05	0.9682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			11.85360	14.941	19.05	0.0318	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			45.92670	54.751	17.57	0.1037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,779.82670	1,663.051	17.57	0.8963	182,935.65	110	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			32.23020	38.137	18.09	0.0747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			2,066.13020	1,946.437	18.09	0.9253	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,537.39580	3,412.629	19.32	0.9896	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.49580	4.329	19.32	0.0104	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			236.15340	278.853	14.47	0.4214	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			590.05340	507.153	14.47	0.5786	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			4,025.30350	3,900.098	19.37	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.40350	1.798	19.37	0.0047	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,457.87680	3,333.239	19.29	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.97680	4.939	19.29	0.0117	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.78950	4.701	19.30	0.0112	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,487.68950	3,363.001	19.30	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			191.13260	226.230	14.94	0.3562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			725.03260	634.530	14.94	0.6438	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,239.55630	3,115.372	19.21	0.9838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			5.65630	7.072	19.21	0.0162	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			604.55610	520.749	14.53	0.5863	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			230.65610	272.449	14.53	0.4137	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			66.04140	79.110	17.05	0.1438	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,499.94140	1,387.410	17.05	0.8562	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			682.01190	778.971	12.66	0.8141	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			115.91190	87.271	12.66	0.1859	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			678.96260	590.857	14.79	0.6230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			205.06260	242.557	14.79	0.3770	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,783.90000	8,658.300	19.37	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	19.37	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,638.91890	1,524.072	17.31	0.8778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			55.01890	65.772	17.31	0.1222	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			305.98610	359.646	13.90	0.5117	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			439.88610	367.946	13.90	0.4883	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			227.95640	269.300	14.55	0.4100	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			611.85640	527.600	14.55	0.5900	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			203.36170	159.910	13.07	0.2874	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			519.46170	601.610	13.07	0.7126	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			356.26590	419.701	13.66	0.5691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			360.16590	298.000	13.66	0.4309	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			364.65520	429.628	13.63	0.5781	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			348.55520	287.928	13.63	0.4219	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02800	0.037	19.37	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,923.92800	5,798.337	19.37	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			0.00000	263.574	13.53	0.3993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			0.00000	455.274	13.53	0.6007	27,316.46	60	60
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			164.70510	126.957	12.89	0.2446	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			580.80510	668.657	12.89	0.7554	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02740	0.036	19.37	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,933.92740	5,808.336	19.37	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02680	0.036	19.37	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,943.92680	5,818.336	19.37	0.9999	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			2,057.77550	1,939.211	18.07	0.9129	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			40.57550	47.911	18.07	0.0871	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,318.24170	4,192.538	18.79	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.04170	1.238	18.79	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,839.71400	3,714.289	18.79	0.9927	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.51400	2.989	18.79	0.0073	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			2,227.77120	2,107.842	18.32	0.9249	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			35.07120	41.242	18.32	0.0751	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,863.17260	1,747.018	17.66	0.8857	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			56.57260	66.618	17.66	0.1143	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			290.66680	338.488	14.39	0.4587	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			567.26680	488.888	14.39	0.5413	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,985.89230	1,868.382	17.88	0.8992	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			49.29230	57.982	17.88	0.1008	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			2,042.40850	1,925.170	17.89	0.8918	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			57.00850	66.470	17.89	0.1082	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			4,122.72860	3,995.870	18.29	0.9924	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			3.32860	3.370	18.29	0.0076	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,410.39550	2,290.676	18.48	0.9205	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	Call		40.99550	48.176	18.48	0.0795	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,904.10720	3,777.313	18.29	0.9894	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		4.70720	4.813	18.29	0.0106	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		29.10130	36.017	18.70	0.0614	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,658.50130	2,538.517	18.70	0.9386	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,504.77570	2,385.660	18.64	0.9262	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		36.87570	44.659	18.64	0.0738	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		2,034.61660	1,918.206	17.78	0.8815	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		65.81660	76.506	17.78	0.1185	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,491.65720	4,365.528	19.36	0.9920	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.85720	3.828	19.36	0.0080	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,994.79070	3,869.559	19.36	0.9847	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		5.99070	7.859	19.36	0.0153	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		2,086.18580	1,969.549	17.82	0.8810	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,343.58720	4,217.694	19.82	0.9869	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		5.38720	6.894	19.82	0.0131	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		760.84550	675.423	14.92	0.5956	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		282.64550	324.623	14.92	0.4044	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		67.98580	78.749	17.82	0.1190	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,805.76160	2,683.931	18.82	0.9334	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		36.66160	42.431	18.82	0.0666	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		2,015.05670	1,900.679	17.55	0.8536	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		93.15670	107.079	17.55	0.1464	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,699.03460	4,572.632	20.27	0.9846	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		7.13460	9.032	20.27	0.0154	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,185.08670	4,060.035	20.27	0.9738	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		13.18670	16.435	20.27	0.0262	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put		1,560.54090	1,455.183	16.73	0.7712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call		163.84090	187.283	16.73	0.2288	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		570.81500	640.834	13.80	0.6112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		417.51500	358.734	13.80	0.3888	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		50.26280	56.225	19.05	0.0773	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		3,016.96280	2,894.125	19.05	0.9227	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		50.91730	56.989	19.02	0.0783	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,997.61730	2,874.889	19.02	0.9217	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call		0.00000	780.103	13.37	0.6930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put		0.00000	248.003	13.37	0.3070	11,160,153.00	45,000	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		50.58870	56.605	19.04	0.0778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		3,007.28870	2,884.505	19.04	0.9222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		234.40850	265.449	15.88	0.3094	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		1,181.10850	1,083.349	15.88	0.6906	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,029.17040	1,133.806	12.80	0.8388	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		125.87040	101.706	12.80	0.1612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		3,279.09290	3,154.962	19.49	0.9348	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		42.39290	47.061	19.49	0.0652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		309.28900	350.243	15.20	0.3894	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	12.50	Put			905.98900	818.143	15.20	0.6106	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,253.81020	4,128.630	20.32	0.9691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			17.11020	20.731	20.32	0.0309	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			4,087.20830	3,962.650	20.32	0.9639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			20.50830	24.750	20.32	0.0361	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,155.73900	4,030.914	20.32	0.9661	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			19.03900	23.014	20.32	0.0339	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			215.24990	243.625	16.09	0.2875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,271.94990	1,171.524	16.09	0.7125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,869.81260	1,758.678	17.23	0.8213	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			123.11260	140.778	17.23	0.1787	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			115.44090	131.990	17.34	0.1689	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,942.14090	1,829.890	17.34	0.8311	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			283.24090	320.864	15.42	0.3625	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			989.94090	898.764	15.42	0.6375	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			155.93880	178.277	16.81	0.2193	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,612.63880	1,506.177	16.81	0.7807	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,194.94430	4,069.974	20.32	0.9674	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			18.24430	22.074	20.32	0.0326	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			274.37230	310.843	15.49	0.3531	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			1,021.07230	928.743	15.49	0.6469	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			170.75360	195.152	16.65	0.2369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,517.45360	1,413.052	16.65	0.7631	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,401.25760	4,275.599	20.32	0.9731	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			14.55760	17.699	20.32	0.0269	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			5,123.18930	4,995.921	20.32	0.9868	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			6.48930	8.021	20.32	0.0132	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			0.00000	591.384	13.97	0.5787	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			0.00000	409.284	13.97	0.4213	19,727,488.80	48,200	48,200
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			2,000.94210	1,888.561	17.41	0.8299	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			120.44210	137.261	17.41	0.1701	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,891.07160	4,764.274	20.38	0.9802	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			10.57160	12.974	20.38	0.0198	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,349.26740	4,224.041	20.38	0.9674	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			18.76740	22.741	20.38	0.0326	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,623.30900	2,504.351	18.21	0.8755	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			92.80900	103.651	18.21	0.1245	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,164.68900	3,041.955	19.15	0.9069	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			70.08900	77.255	19.15	0.0931	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,986.04690	1,876.156	17.27	0.8043	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			154.34690	174.456	17.27	0.1957	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			5,066.51460	4,939.680	20.33	0.9751	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			14.81460	17.980	20.33	0.0249	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,526.47070	4,401.413	20.33	0.9612	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			24.77070	29.713	20.33	0.0388	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			527.06870	464.239	14.14	0.4188	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			602.76870	670.139	14.14	0.5812	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			152.86440	172.608	17.32	0.1921	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			2,037.16440	1,926.708	17.32	0.8079	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,853.54940	4,727.318	20.30	0.9690	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			19.24940	23.218	20.30	0.0310	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,960.13440	2,839.997	18.74	0.8874	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			87.73440	97.897	18.74	0.1126	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,280.56870	1,391.791	12.96	0.8604	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			118.56870	99.391	12.96	0.1396	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,484.04250	1,383.676	16.43	0.7099	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			256.04250	286.076	16.43	0.2901	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			411.19040	357.694	13.81	0.3506	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			733.19040	810.094	13.81	0.6494	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,973.84440	1,866.146	17.17	0.7829	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			186.54440	209.646	17.17	0.2171	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,314.34970	5,186.755	20.16	0.9735	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			17.04970	20.255	20.16	0.0265	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,716.19010	4,590.475	20.16	0.9582	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			28.89010	33.975	20.16	0.0418	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,839.57220	1,734.563	16.93	0.7565	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			218.47220	244.563	16.93	0.2435	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,734.00060	3,610.740	19.90	0.9125	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			72.90060	80.740	19.90	0.0875	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			803.12830	882.560	13.79	0.6628	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			409.82830	358.060	13.79	0.3372	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			99.07010	108.972	18.89	0.1167	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			3,145.77010	3,024.472	18.89	0.8833	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,977.84030	3,856.119	20.08	0.9228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			61.14030	70.619	20.08	0.0772	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,301.62540	1,207.489	15.96	0.6539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			334.92540	371.988	15.96	0.3461	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			925.60930	844.634	15.14	0.5533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			458.90930	509.134	15.14	0.4467	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			99.53110	109.490	18.87	0.1172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			3,136.23110	3,014.990	18.87	0.8828	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,968.53310	1,861.399	17.11	0.7737	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			201.83310	225.899	17.11	0.2263	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			343.26690	381.228	15.89	0.3533	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,269.96690	1,176.728	15.89	0.6467	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,228.05910	5,100.682	20.08	0.9685	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			21.35910	25.182	20.08	0.0315	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,965.05110	2,844.944	18.58	0.8725	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			108.35110	119.444	18.58	0.1275	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			98.61410	108.456	18.91	0.1161	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			3,155.31410	3,033.956	18.91	0.8839	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,961.71680	1,855.889	17.04	0.7629	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		220.01680	245.789	17.04	0.2371	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		5,540.93360	5,412.842	19.97	0.9718	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		19.23360	22.742	19.97	0.0282	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,904.22080	4,778.163	19.97	0.9556	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		32.52080	38.063	19.97	0.0444	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		3,118.61670	2,998.024	18.54	0.8548	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		141.61670	153.724	18.54	0.1452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		156.88330	169.413	18.80	0.1499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		3,294.48330	3,174.613	18.80	0.8501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		273.52720	301.309	17.17	0.2530	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		2,151.12720	2,046.509	17.17	0.7470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		899.11260	975.867	14.10	0.6413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		526.71260	471.067	14.10	0.3587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		156.30160	168.762	18.81	0.1493	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		3,303.90160	3,183.962	18.81	0.8507	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		155.72320	168.115	18.83	0.1488	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		3,313.32320	3,193.315	18.83	0.8512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call		337.53090	363.556	17.53	0.2657	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put		2,401.63090	2,298.456	17.53	0.7343	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call		336.13450	362.029	17.54	0.2648	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put		2,410.23450	2,306.929	17.54	0.7352	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call		338.93010	365.087	17.52	0.2667	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put		2,393.03010	2,289.987	17.52	0.7333	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		7,491.66260	7,376.351	20.11	0.9395	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		73.76260	80.751	20.11	0.0605	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		385.00440	391.401	19.08	0.2331	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		3,612.90440	3,497.001	19.08	0.7669	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		384.24300	390.563	19.09	0.2325	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		3,622.14300	3,506.163	19.09	0.7675	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		385.76400	392.248	19.06	0.2336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		3,603.66400	3,487.848	19.06	0.7664	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call		654.78930	685.063	18.06	0.3352	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put		2,938.28930	2,845.563	18.06	0.6648	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call		653.12490	683.310	18.07	0.3345	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put		2,946.62490	2,853.810	18.07	0.6655	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call		656.45250	686.829	18.05	0.3360	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put		2,929.95250	2,837.329	18.05	0.6640	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put		3,084.05660	2,990.070	18.24	0.6640	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call		682.65660	713.770	18.24	0.3360	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call		749.62440	783.770	18.21	0.3526	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put		3,045.32440	2,952.170	18.21	0.6474	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call		747.87270	781.920	18.22	0.3518	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put		3,053.57270	2,960.320	18.22	0.6482	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call		751.38190	785.626	18.21	0.3533	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put		3,037.08190	2,944.026	18.21	0.6467	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
<b>Total \$ / R Option</b>											<b>115,751,549.67</b>	<b>293,590</b>	<b>3,712,408</b>
<b>Total \$ / R</b>											<b>4,301,637,247.47</b>	<b>649,638</b>	<b>4,877,751</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Future			11.74460		11.61750			0.0000	0.00	0	367
\$ / R MAXI On	18/06/2018	Foreign Exchange Future			11.89170		11.76610			0.0000	0.00	0	74
\$ / R MAXI On	17/09/2018	Foreign Exchange Future			12.03210		11.90330			0.0000	0.00	0	45
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			12.16450		12.03330			0.0000	0.00	0	3
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			14.01440		12.30590			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>489</b>
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Call			22.58930	26.038	22.21	0.0015	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.72	Put			210,272.58930	197,566.038	22.21	0.9985	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Call			22.14830	25.434	22.26	0.0015	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.73	Put			211,272.14830	198,565.434	22.26	0.9985	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Call			23.04010	26.662	22.16	0.0016	0.00	0	0
\$ / R MAXI On	19/03/2018	Foreign Exchange Option	13.71	Put			209,273.04010	196,566.661	22.16	0.9984	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			2,773.83440	3,269.252	18.32	0.0648	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			219,163.83440	207,099.252	18.32	0.9352	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			2,742.28460	3,230.947	18.34	0.0641	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			220,132.28460	208,060.947	18.34	0.9359	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			2,805.85900	3,307.964	18.30	0.0655	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			218,195.85900	206,137.964	18.30	0.9345	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			9,247.74570	10,564.684	17.74	0.1385	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			219,917.74570	208,354.684	17.74	0.8615	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			9,175.69460	10,482.100	17.76	0.1376	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			220,845.69460	209,272.100	17.76	0.8624	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			9,320.43240	10,648.189	17.73	0.1395	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			218,990.43240	207,438.189	17.73	0.8605	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			327,006.07880	314,803.114	19.10	0.8901	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			9,420.81650	10,348.639	19.07	0.1109	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			325,090.81650	312,898.639	19.07	0.8891	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			9,378.40470	10,300.823	19.09	0.1104	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			326,048.40470	313,850.823	19.09	0.8896	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			9,336.07880	10,253.114	19.10	0.1099	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			33,753.09140	95,786.727	17.53	0.4896	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			240,163.09140	131,346.727	17.53	0.5104	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			33,613.45340	95,447.093	17.54	0.4883	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			241,023.45340	132,007.093	17.54	0.5117	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			33,893.00590	96,127.071	17.52	0.4910	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			239,303.00590	130,687.071	17.52	0.5090	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>489</b>
£ / R	On	01/03/2018			16.28200		16.18600			0.0000	0.00	0	17



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/03/2018	Foreign Exchange Future			16.32070		16.22410			0.0000	0.00	0	38
£ / R	On	19/03/2018	Foreign Exchange Future			16.33260		16.23420			0.0000	16,495,926.00	1,010	199,636
£ / R	On	30/04/2018	Foreign Exchange Future			16.46380		16.36880			0.0000	0.00	0	9
£ / R	On	18/06/2018	Foreign Exchange Future			16.60560		16.50660			0.0000	0.00	0	12,967
£ / R	On	17/09/2018	Foreign Exchange Future			16.86840		16.76340			0.0000	0.00	0	13,662
£ / R	On	14/12/2018	Foreign Exchange Future			17.12230		17.01110			0.0000	0.00	0	898
£ / R	On	18/03/2019	Foreign Exchange Future			17.39500		17.28220			0.0000	0.00	0	951
£ / R	On	14/06/2019	Foreign Exchange Future			17.64800		17.53900			0.0000	0.00	0	3,115
<b>Total £ / R Future</b>												<b>16,495,926.00</b>	<b>1,010</b>	<b>231,293</b>
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Put			3,044.02680	2,948.031	62.32	0.9998	0.00	0	0
£ / R	On	01/03/2018	Foreign Exchange Option	19.23	Call			0.02680	0.031	62.32	0.0002	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Put			2,828.86920	2,732.295	30.66	0.9913	0.00	0	0
£ / R	On	15/03/2018	Foreign Exchange Option	19.05	Call			2.96920	2.995	30.66	0.0087	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Call			75.40310	85.887	23.83	0.1786	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.22	Put			1,061.20310	973.287	23.83	0.8214	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Call			74.14240	84.423	23.85	0.1761	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.23	Put			1,069.94240	981.823	23.85	0.8239	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Call			76.68450	87.374	23.81	0.1812	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.21	Put			1,052.48450	964.774	23.81	0.8188	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			108.04950	122.170	23.28	0.2395	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			873.84950	789.570	23.28	0.7605	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Put			3,908.44610	3,809.955	35.11	0.9939	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	20.14	Call			2.64610	2.554	35.11	0.0061	0.00	0	500
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Put			2,770.71700	2,672.571	28.84	0.9863	0.00	0	0
£ / R	On	19/03/2018	Foreign Exchange Option	19.00	Call			4.91700	5.171	28.84	0.0137	0.00	0	1,500
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			1,127.27040	1,054.423	21.47	0.6808	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			266.07040	288.223	21.47	0.3192	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,699.57890	1,622.306	21.79	0.7122	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			59.96240	67.640	24.39	0.0718	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			314.29660	335.895	21.81	0.2864	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,707.69660	1,630.295	21.81	0.7136	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			312.42590	333.897	21.82	0.2850	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,715.82590	1,638.297	21.82	0.7150	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			316.17890	337.906	21.79	0.2878	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,306.60000	16,405.600	27.46	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	27.46	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			399.46050	426.743	21.21	0.3483	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			1,392.86050	1,321.143	21.21	0.6517	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,953.36240	3,862.040	24.39	0.9282	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			502.11760	530.473	20.83	0.3334	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,988.71760	1,912.073	20.83	0.6666	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			499.97850	528.220	20.85	0.3323	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,996.57850	1,919.820	20.85	0.6677	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			504.26660	532.735	20.82	0.3346	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,980.86660	1,904.335	20.82	0.6654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			766.82130	805.180	19.77	0.4090	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,865.72130	1,792.880	19.77	0.5910	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			764.11860	802.356	19.78	0.4079	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,873.01860	1,800.055	19.78	0.5921	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			761.42030	799.536	19.79	0.4068	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,880.32030	1,807.236	19.79	0.5932	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			963.56350	1,005.662	19.32	0.4388	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,971.36350	1,900.662	19.32	0.5612	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			960.67660	1,002.662	19.33	0.4378	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,978.47660	1,907.662	19.33	0.5622	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			957.79220	999.666	19.34	0.4367	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,985.59220	1,914.666	19.34	0.5633	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,091.24170	1,132.192	19.18	0.4446	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			2,182.24170	2,114.192	19.18	0.5554	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,088.37330	1,129.219	19.19	0.4437	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			2,189.37330	2,121.219	19.19	0.5563	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,094.11870	1,135.166	19.17	0.4455	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			2,175.11870	2,107.166	19.17	0.5545	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>3,500</b>
<b>Total £ / R</b>												<b>16,495,926.00</b>	<b>1,010</b>	<b>234,793</b>
¥ / R	On	19/03/2018	Foreign Exchange Future			0.10969		0.10875			0.0000	0.00	0	8,261
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11180		0.11084			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11389		0.11290			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12295		0.12201			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			4.80820	6.454	20.45	0.0320	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			1,129.60820	1,037.454	20.45	0.9680	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			0.41230	0.507	25.71	0.0026	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			2,125.21230	2,031.507	25.71	0.9974	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			109.04140	143.300	15.43	0.4761	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			233.84140	174.300	15.43	0.5239	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			55.77170	61.126	20.82	0.1045	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,971.47170	1,880.826	20.82	0.8955	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			15.26090	17.595	21.73	0.0346	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,930.96090	2,837.295	21.73	0.9654	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			162.85420	177.680	18.85	0.2648	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			1,078.55420	997.380	18.85	0.7352	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			174.20630	194.524	20.38	0.2128	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,884.60630	1,805.524	20.38	0.7872	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			104.98140	118.689	22.96	0.1308	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,815.38140	2,729.689	22.96	0.8692	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			347.31830	383.377	18.55	0.3784	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			1,057.71830	994.377	18.55	0.6216	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			789.19480	827.436	20.01	0.4478	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,588.19480	1,532.236	20.01	0.5522	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			623.50690	648.095	22.40	0.3510	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,422.50690	2,352.895	22.40	0.6490	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,128.05540	1,182.263	18.69	0.5873	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			927.05540	887.063	18.69	0.4127	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,261</b>
€ / R	On	28/02/2018	Foreign Exchange Future			14.38130		14.26220			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.42060		14.30170			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.43280		14.31240			0.0000	78,976,281.60	5,472	117,271
€ / R	On	29/03/2018	Foreign Exchange Future			14.46650		14.33640			0.0000	0.00	0	3
€ / R	On	11/04/2018	Foreign Exchange Future			14.50840		14.37790			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.56630		14.44870			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			14.71610		14.59450			0.0000	7,431,630.50	505	25,747
€ / R	On	17/09/2018	Foreign Exchange Future			14.99710		14.87070			0.0000	0.00	0	45,432
€ / R	On	14/12/2018	Foreign Exchange Future			15.27350		15.14150			0.0000	0.00	0	2,971
€ / R	On	18/03/2019	Foreign Exchange Future			15.56370		15.43140			0.0000	0.00	0	1,091
€ / R	On	14/06/2019	Foreign Exchange Future			15.80340		15.67770			0.0000	0.00	0	3,542
<b>Total € / R Future</b>												<b>86,407,912.10</b>	<b>5,977</b>	<b>196,580</b>
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			2,147.80000	2,028.700	46.37	1.0000	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			0.00000	0.000	46.37	0.0000	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,708.39270	2,589.481	23.54	0.9996	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			0.09270	0.081	23.54	0.0004	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			253.47650	178.988	12.62	0.5102	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			2,078.40770	1,958.194	20.67	0.9954	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,313.83320	1,434.021	17.99	0.9938	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			1.43320	1.221	17.99	0.0062	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Call			68.78100	98.056	12.98	0.3413	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.62	Put			376.38100	285.256	12.98	0.6587	0.00	0	10,000
€ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			115.87650	161.788	12.62	0.4898	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			0.65590	0.785	21.11	0.0036	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			61.12590	34.001	12.75	0.1503	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			373.52590	466.801	12.75	0.8497	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,687.88200	2,567.497	23.12	0.9986	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			0.28200	0.297	23.12	0.0014	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.80770	0.994	20.67	0.0046	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			569.55340	463.119	13.46	0.8130	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			16.42380	22.282	13.87	0.1015	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			754.02380	639.482	13.87	0.8985	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			14.37500	18.454	13.98	0.0861	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			801.97500	685.654	13.98	0.9139	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			2,188.25590	2,067.985	21.11	0.9964	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			30.86460	44.346	13.48	0.1817	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			578.46460	471.546	13.48	0.8183	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			29.81080	42.819	13.50	0.1765	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			587.41080	480.019	13.50	0.8235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			31.95340	45.919	13.46	0.1870	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,874.32280	2,744.452	22.16	0.9966	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			0.72280	0.952	22.16	0.0034	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			96.50910	125.600	13.68	0.2983	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			608.60910	507.201	13.68	0.7017	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			883.02540	785.834	14.32	0.7693	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			91.72540	112.135	14.32	0.2307	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			162.25980	186.055	14.52	0.2690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			1,077.75980	979.954	14.52	0.7310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			165.71340	190.034	14.49	0.2738	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			1,061.21340	963.934	14.49	0.7262	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			741.75120	829.851	11.90	0.7829	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			157.25120	123.751	11.90	0.2171	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,612.77820	1,730.894	12.69	0.9647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			18.27820	14.794	12.69	0.0353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			163.97730	188.034	14.51	0.2713	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,069.47730	971.934	14.51	0.7287	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			590.56910	666.574	12.24	0.6951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			246.06910	200.474	12.24	0.3049	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			97.37250	111.077	15.37	0.1725	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,502.87250	1,394.977	15.37	0.8275	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			1,178.52670	1,077.779	14.73	0.7584	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			143.02670	163.879	14.73	0.2416	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			769.30290	859.331	11.84	0.7965	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			144.80290	113.231	11.84	0.2035	15,286.14	135	6,865
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			58.15580	68.408	15.99	0.1127	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,903.65580	1,792.308	15.99	0.8873	725,884.82	405	6,865
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,147.13320	1,254.872	11.74	0.9138	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			52.63320	38.772	11.74	0.0862	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			935.53520	1,036.706	11.78	0.8594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			91.03520	70.606	11.78	0.1406	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			212.69870	243.006	14.01	0.3363	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			868.19870	776.906	14.01	0.6637	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			7,035.99650	6,914.414	22.27	0.9989	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.49650	0.514	22.27	0.0011	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,957.51840	5,836.028	22.27	0.9961	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			2.01840	2.128	22.27	0.0039	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			4,028.89050	3,907.448	20.65	0.9775	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			13.39050	13.548	20.65	0.0225	1,829.02	135	6,865
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			264.62830	292.516	14.78	0.2968	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,393.92830	1,295.416	14.78	0.7032	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,761.79540	6,636.938	19.11	0.9939	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,451.62360	1,562.060	11.54	0.8977	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			80.92360	64.961	11.54	0.1023	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			905.50140	987.390	12.28	0.7275	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			284.80140	240.290	12.28	0.2725	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			121.18120	134.111	16.16	0.1511	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			2,043.95230	1,934.663	15.80	0.8125	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			154.65230	171.763	15.80	0.1875	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			293.63390	324.743	14.56	0.3241	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,272.93390	1,177.643	14.56	0.6759	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			120.32380	133.145	16.17	0.1502	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			20.71950	29.158	19.11	0.0361	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.49540	4.038	19.11	0.0061	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,710.01950	4,592.058	19.11	0.9639	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,359.62380	2,246.045	16.17	0.8498	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			119.47300	132.186	16.18	0.1492	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,368.77300	2,255.086	16.18	0.8508	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,350.48120	2,237.011	16.16	0.8489	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,925.70130	2,807.920	16.74	0.8387	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			168.84640	183.221	16.71	0.1628	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,907.34640	2,789.721	16.71	0.8372	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			168.02140	182.318	16.72	0.1620	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,916.52140	2,798.818	16.72	0.8380	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			167.20130	181.420	16.74	0.1613	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,344.43410	1,255.464	14.40	0.5701	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			631.59170	675.303	14.37	0.4330	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,330.19170	1,241.603	14.37	0.5670	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			628.70580	672.229	14.39	0.4315	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,337.30580	1,248.529	14.39	0.5685	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			625.83410	669.164	14.40	0.4299	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,831.12810	1,736.942	15.19	0.6147	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			636.46870	667.843	15.20	0.3841	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,838.76870	1,744.443	15.20	0.6159	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			641.20470	672.858	15.18	0.3864	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,823.50470	1,729.458	15.18	0.6136	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			638.82810	670.342	15.19	0.3853	0.00	0	0
<b>Total € / R Option</b>												<b>742,999.99</b>	<b>675</b>	<b>625,452</b>
<b>Total € / R</b>												<b>87,150,912.09</b>	<b>6,652</b>	<b>822,032</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.16850		9.09420			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.18590		9.11080			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.19120		9.11510			0.0000	0.00	0	10,491
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.30940		9.23460			0.0000	186,188.00	20	5,422
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.42640		9.34870			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.53780		9.45780			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.76670		9.68720			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
<b>Total AU\$ / R Future</b>												<b>186,188.00</b>	<b>20</b>	<b>27,175</b>
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,455.80000	1,381.500	43.87	1.0000	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			0.00000	0.000	43.87	0.0000	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			612.32270	539.011	15.41	0.9587	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			3.12270	4.911	15.41	0.0413	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			896.56110	820.893	16.90	0.9837	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1.77460	2.222	16.71	0.0174	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			876.67460	801.022	16.71	0.9826	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1.73150	2.156	16.80	0.0168	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			886.63150	810.956	16.80	0.9832	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1.66110	2.093	16.90	0.0163	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			20.96810	25.094	14.90	0.0756	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,296.36810	1,225.694	14.90	0.9244	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			21.87220	26.180	14.87	0.0785	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,277.27220	1,206.780	14.87	0.9215	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			21.41540	25.631	14.88	0.0770	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,286.81540	1,216.231	14.88	0.9230	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,807.62400	1,735.168	15.63	0.9136	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			35.88220	41.065	15.64	0.0854	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,817.18220	1,744.665	15.64	0.9146	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			36.77190	42.079	15.61	0.0874	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,798.07190	1,725.679	15.61	0.9126	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			36.32400	41.568	15.63	0.0864	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			62.38130	67.743	15.99	0.1095	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,084.58130	2,009.943	15.99	0.8905	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			61.96300	67.285	16.02	0.1088	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,094.16300	2,019.485	16.02	0.8912	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			62.80380	68.208	15.97	0.1103	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,075.00380	2,000.408	15.97	0.8897	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			213.48990	230.720	14.44	0.2586	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,536.28990	1,474.020	14.44	0.7414	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			211.93610	229.044	14.45	0.2570	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,544.73610	1,482.344	14.45	0.7430	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			215.05960	232.408	14.43	0.2601	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,527.85960	1,465.708	14.43	0.7399	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>186,188.00</b>	<b>20</b>	<b>27,175</b>
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.22880		9.16170			0.0000	0.00	0	700
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.35950		9.29360			0.0000	0.00	0	430
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			2.30930	2.684	17.84	0.0193	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			910.60930	843.884	17.84	0.9807	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			2.22550	2.608	17.93	0.0187	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			920.52550	853.808	17.93	0.9813	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			2.39650	2.764	17.74	0.0199	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			900.69650	833.964	17.74	0.9801	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			17.13800	19.060	16.08	0.0558	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,543.53800	1,479.560	16.08	0.9442	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			16.81330	18.682	16.09	0.0548	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,553.21330	1,489.181	16.09	0.9452	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			17.46910	19.447	16.07	0.0568	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,533.86910	1,469.947	16.07	0.9432	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>1,130</b>
CHF / R	On	19/03/2018	Foreign Exchange Future			12.52170		12.41450			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			12.78140		12.67200			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.03810		12.92560			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.05870		13.95290			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			1.36380	1.776	21.66	0.0085	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,736.86380	1,630.076	21.66	0.9915	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			1.33670	1.739	21.72	0.0083	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,746.83670	1,640.039	21.72	0.9917	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			1.39160	1.813	21.61	0.0087	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,726.89160	1,620.113	21.61	0.9913	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			40.39080	46.371	16.66	0.0886	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,898.39080	1,794.970	16.66	0.9114	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			39.99150	45.910	16.69	0.0878	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,907.99150	1,804.510	16.69	0.9122	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			39.59720	45.454	16.72	0.0869	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,917.59720	1,814.055	16.72	0.9131	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			87.83520	96.415	16.15	0.1295	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,202.23520	2,098.315	16.15	0.8705	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			87.09340	95.582	16.16	0.1285	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,211.49340	2,107.482	16.16	0.8715	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			88.58570	97.256	16.14	0.1305	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,192.98570	2,089.156	16.14	0.8695	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			646.76180	678.776	14.94	0.4264	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,413.86180	1,340.076	14.94	0.5736	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			644.16410	675.968	14.95	0.4249	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,421.26410	1,347.268	14.95	0.5751	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			641.57330	673.174	14.97	0.4235	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,428.67330	1,354.474	14.97	0.5765	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
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	19/03/2018	Foreign Exchange Future			1.85890		1.83870			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.87250		1.85260			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.88590		1.86550			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.92450		1.90510			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			21.85680	34.726	13.53	0.1212	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			934.85680	745.726	13.53	0.8788	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			16.41080	25.541	13.65	0.0933	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			1,029.41080	836.541	13.65	0.9067	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			28.97340	46.717	13.42	0.1553	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			841.97340	657.717	13.42	0.8447	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			123.58260	151.625	14.82	0.1876	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,797.58260	1,626.625	14.82	0.8124	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			113.11580	138.980	14.94	0.1739	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,887.11580	1,713.980	14.94	0.8261	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			135.04210	165.441	14.70	0.2022	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,709.04210	1,540.441	14.70	0.7978	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,806.70300	2,627.713	15.90	0.8339	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			153.21340	176.995	16.01	0.1583	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,898.21340	2,717.995	16.01	0.8417	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			145.22660	167.847	16.12	0.1508	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,990.22660	2,808.847	16.12	0.8492	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			161.70300	186.713	15.90	0.1661	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			949.36120	1,032.524	14.60	0.4648	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,698.36120	1,587.524	14.60	0.5352	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			916.85230	997.541	14.65	0.4532	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,765.85230	1,652.541	14.65	0.5468	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			982.97210	1,068.650	14.54	0.4766	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,631.97210	1,523.650	14.54	0.5234	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Future			1.95650		1.93970			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			1.99630		1.97940			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.03610		2.01780			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23280		2.21630			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			5.76520	7.433	23.05	0.0196	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			2,508.76520	2,342.433	23.05	0.9804	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			7.86380	10.292	22.58	0.0266	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			2,310.86380	2,145.292	22.58	0.9734	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			6.72790	8.741	22.81	0.0228	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			2,409.72790	2,243.741	22.81	0.9772	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			97.20550	113.090	16.90	0.1269	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,603.20550	2,450.090	16.90	0.8731	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			109.10240	127.186	16.53	0.1422	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,415.10240	2,264.186	16.53	0.8578	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			102.92970	119.873	16.71	0.1343	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,508.92970	2,356.873	16.71	0.8657	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			159.53200	181.638	17.13	0.1442	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,481.53200	3,320.638	17.13	0.8558	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			151.13790	172.269	17.19	0.1377	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,573.13790	3,411.269	17.19	0.8623	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			143.19280	163.392	17.25	0.1315	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,665.19280	3,502.392	17.25	0.8685	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			1,166.31980	1,098.271	14.86	0.3790	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,782.42400	1,877.836	14.93	0.6103	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			1,219.42400	1,149.836	14.93	0.3897	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,877.38780	1,975.550	14.79	0.6318	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			1,114.38780	1,047.550	14.79	0.3682	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,829.31980	1,926.271	14.86	0.6210	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.50150		1.48570			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52420		1.50830			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54540		1.52900			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.65680		1.64170			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			0.53370	0.750	22.82	0.0031	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			2,543.53370	2,385.750	22.82	0.9969	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			0.45730	0.638	23.24	0.0027	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,643.45730	2,485.638	23.24	0.9973	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			0.62660	0.887	22.39	0.0037	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			2,443.62660	2,285.887	22.39	0.9963	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			43.22750	52.639	17.94	0.0801	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,560.22750	2,410.639	17.94	0.9199	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			39.51240	48.170	18.09	0.0737	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,656.51240	2,506.170	18.09	0.9263	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			47.33350	57.570	17.78	0.0870	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,464.33350	2,315.570	17.78	0.9130	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			82.43220	96.374	17.73	0.1044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,192.43220	3,042.374	17.73	0.8956	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			77.14830	90.275	17.83	0.0985	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,287.14830	3,136.275	17.83	0.9015	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			72.33540	84.857	17.93	0.0931	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,382.33540	3,230.857	17.93	0.9069	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			768.89840	822.803	16.45	0.4093	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,951.89840	1,854.803	16.45	0.5907	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			744.04310	796.447	16.55	0.3985	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			2,027.04310	1,928.447	16.55	0.6015	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			794.72760	850.176	16.36	0.4203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,877.72760	1,782.176	16.36	0.5797	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	19/03/2018	Foreign Exchange Future			0.11510		0.11380			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11480		0.11330			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11320		0.11240			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11180		0.10940			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,707</b>
NOK/R	On	19/03/2018	Foreign Exchange Future			1.50650		1.49150			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53090		1.51600			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.55530		1.53980			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.89580		1.61080			0.0000	0.00	0	0
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.52640		8.49240			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.63000		8.59760			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.73270		8.69870			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.33570		9.31190			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			1.44750	1.568	19.26	0.0120	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			959.04750	925.168	19.26	0.9880	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			1.39550	1.506	19.33	0.0115	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			968.99550	935.106	19.33	0.9885	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			1.50180	1.633	19.20	0.0125	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			949.10180	915.233	19.20	0.9875	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			22.02720	24.493	16.00	0.0745	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,264.42720	1,234.494	16.00	0.9255	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			21.53390	23.976	16.01	0.0731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,273.93390	1,243.976	16.01	0.9269	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			22.53130	25.023	15.98	0.0759	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,254.93130	1,225.023	15.98	0.9241	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.71060	77.266	15.88	0.1518	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,305.01060	1,274.566	15.88	0.8482	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.76550	76.269	15.90	0.1501	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,314.06550	1,283.569	15.90	0.8499	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.66850	78.275	15.86	0.1536	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,295.96850	1,265.575	15.86	0.8464	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			1,007.37790	991.364	14.93	0.6097	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			394.66260	402.555	14.91	0.3946	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			992.76260	976.855	14.91	0.6054	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			391.95850	399.798	14.92	0.3924	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			1,000.05850	984.098	14.92	0.6076	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			389.27790	397.064	14.93	0.3903	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	19/03/2018	Foreign Exchange Future			1.23670		1.22440			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24590		1.23560			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25370		1.24310			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33490		1.32520			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
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			756.00000	633.000		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			856.00000	733.000		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			956.00000	833.000		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			844.00000	741.000		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			944.00000	841.000		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			744.00000	641.000		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			1,269.00000	1,163.000		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			1,369.00000	1,263.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,169.00000	1,063.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			52.00000	149.000		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			0.00000	49.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			48.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			152.00000	249.000		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
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.39060		1.39740			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.39640		1.40290			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40190		1.40830			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.22890		1.23200			0.0000	18,433.50	15	190
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.23750		1.24040			0.0000	0.00	0	25
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24640		1.24930			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>18,433.50</b>	<b>15</b>	<b>215</b>
<b>Total QUANTO € / \$</b>												<b>18,433.50</b>	<b>15</b>	<b>215</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.11660	0.10929	9.19520			0.0000	0.00	0	6,000
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.94430	0.10929	9.02180			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.78040	0.10929	8.85770			0.0000	0.00	0	0
<b>Total R / ¥EN Future</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10929	3,045.98190	2,450.049	15.56	0.7210	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10929	393.98190	584.049	15.56	0.2790	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10929	2,968.04340	2,379.713	15.56	0.7106	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10929	416.04340	613.713	15.56	0.2894	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10929	3,124.82150	2,521.440	15.56	0.7313	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10929	372.82150	555.440	15.56	0.2687	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Put	0.10929	793.46140	1,096.353	15.50	0.4367	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	9.07	Call	0.10929	2,045.46140	1,562.353	15.50	0.5633	0.00	0	11,700
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10929	5,383.01860	4,801.963	16.43	0.6561	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10929	1,765.01860	1,958.964	16.43	0.3439	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10929	4,003.13010	3,500.938	16.43	0.5448	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10929	2,685.13010	2,957.938	16.43	0.4552	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10929	5,317.83870	4,739.988	16.43	0.6514	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10929	1,799.83870	1,996.988	16.43	0.3486	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10929	5,253.12100	4,678.498	16.43	0.6467	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10929	1,835.12100	2,035.498	16.43	0.3533	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Call	0.10929	5,626.25690	5,209.719	16.90	0.5830	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.62	Put	0.10929	3,249.25690	3,605.719	16.90	0.4170	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10929	5,739.42340	5,317.129	16.90	0.5902	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10929	3,162.42340	3,513.130	16.90	0.4098	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10929	5,682.65650	5,263.241	16.90	0.5866	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10929	3,205.65650	3,559.241	16.90	0.4134	0.00	0	0
<b>Total R / ¥EN Option</b>												<b>0.00</b>	<b>0</b>	<b>12,900</b>
<b>Total R / ¥EN</b>												<b>0.00</b>	<b>0</b>	<b>18,900</b>
RAIN	On	19/03/2018	Foreign Exchange Future			21,637.36000		21,440.45000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Future			8.89340		8.81830			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.02270		8.94940			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.14980		9.07420			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.83180		9.76480			0.0000	0.00	0	0
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			0.56610	0.725	19.00	0.0058	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			1,142.26610	1,067.326	19.00	0.9942	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			0.54470	0.694	19.06	0.0056	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			1,152.24470	1,077.294	19.06	0.9944	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			0.58830	0.758	18.95	0.0061	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			1,132.28830	1,057.358	18.95	0.9939	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			26.76520	31.188	14.98	0.0928	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,177.36520	1,108.488	14.98	0.9072	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			26.25600	30.539	15.00	0.0911	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,186.85600	1,117.839	15.00	0.9089	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			27.28550	31.850	14.96	0.0945	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,167.88550	1,099.150	14.96	0.9055	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			103.46370	117.756	14.45	0.2198	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			1,029.26370	967.956	14.45	0.7802	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			102.06890	116.224	14.46	0.2173	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			1,037.86890	976.424	14.46	0.7827	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			104.87750	119.311	14.43	0.2222	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			1,020.67750	959.511	14.43	0.7778	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			506.85390	539.025	13.69	0.4901	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			732.05390	697.225	13.69	0.5099	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			503.36400	535.373	13.70	0.4877	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			738.56400	703.573	13.70	0.5123	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			499.90280	531.746	13.72	0.4852	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			745.10280	709.946	13.72	0.5148	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	19/03/2018	Foreign Exchange Future			3.07870		3.05250			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
TRY / R	On	18/06/2018	Foreign Exchange Future			3.03750		3.01200			0.0000	5,589,000.00	1,840	6,380
TRY / R	On	17/09/2018	Foreign Exchange Future			2.99660		2.96920			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.96100		2.93190			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>5,589,000.00</b>	<b>1,840</b>	<b>6,380</b>
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			0.04030	0.084	19.76	0.0020	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			467.54030	441.384	19.76	0.9980	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			0.03470	0.073	19.89	0.0018	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			477.53470	451.373	19.89	0.9982	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			0.04690	0.097	19.64	0.0023	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			457.54690	431.397	19.64	0.9977	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			1.91680	1.882	16.06	0.0197	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			649.91680	624.382	16.06	0.9803	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			1.88330	1.846	16.21	0.0192	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			659.88330	634.346	16.21	0.9808	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			1.95210	1.919	15.91	0.0202	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			639.95210	614.419	15.91	0.9798	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			16.84020	20.155	13.49	0.1378	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			407.64020	383.555	13.49	0.8622	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			16.00040	19.172	13.53	0.1321	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			416.80040	392.572	13.53	0.8679	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			17.72260	21.187	13.46	0.1438	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			398.52260	374.587	13.46	0.8562	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			40.36710	44.539	15.15	0.1751	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			638.46710	613.539	15.15	0.8249	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			39.41920	43.499	15.18	0.1715	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			647.51920	622.499	15.18	0.8285	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			41.34030	45.607	15.12	0.1788	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			629.44030	604.607	15.12	0.8212	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>5,589,000.00</b>	<b>1,840</b>	<b>6,380</b>
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.19940		1.18390			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.18300		1.17340			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.16500		1.17210			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
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									4 294 583 157.40	364,910	1,645,788
Total Options									116 494 549.65	294,265	4,354,260
Grand Total:									4,411,077,707.05	659,175	6,000,048