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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/03/2018 Foreign Exchange Future			11.87980		11.79000			0.0000	17,665,262.60	1,487	0
\$ / R On 06/04/2018 Foreign Exchange Future			11.85400		11.78640			0.0000	237,080,000.00	20,000	60,250
\$ / R On 10/04/2018 Foreign Exchange Future			11.86190		11.79330			0.0000	0.00	0	0
\$ / R On 16/04/2018 Foreign Exchange Future			11.87110		11.80310			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			11.87270		11.80470			0.0000	13,534,878.00	1,140	1,551
\$ / R On 24/04/2018 Foreign Exchange Future			11.88340		11.81610			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.88500		11.81780			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.88650		11.81940			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.89260		11.82590			0.0000	0.00	0	396
\$ / R On 02/05/2018 Foreign Exchange Future			11.89570		11.82920			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			11.90350		11.83700			0.0000	0.00	0	0
\$ / R On 09/05/2018 Foreign Exchange Future			11.90660		11.84020			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			11.90970		11.84330			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			11.91440		11.84800			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			11.91600		11.84950			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			11.92070		11.85420			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			11.94110		11.87450			0.0000	0.00	0	181
\$ / R On 18/06/2018 Foreign Exchange Future			11.96850		11.90100			0.0000	954,655,434.00	79,764	875,415
\$ / R On 29/06/2018 Foreign Exchange Future			11.98520		11.91690			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			11.98970		11.92120			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			11.99580		11.92720			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Future			12.01730		11.94860			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.02350		11.95470			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.02500		11.95620			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.02810		11.95930			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.03430		11.96540			0.0000	6,618,865.00	550	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.04510		11.97610			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.05430		11.98520			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.08200		12.01270			0.0000	1,208,200.00	100	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.10820		12.03860			0.0000	72,128,547.40	5,957	50,377
\$ / R	On	28/09/2018	Foreign Exchange Future			12.12510		12.05540			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.16650		12.09610			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.17260		12.10210			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.17570		12.10510			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.18330		12.11260			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.19560		12.12470			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.20020		12.12920			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.22160		12.15020			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.23840		12.16680			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.24300		12.17130			0.0000	0.00	0	21,381
\$ / R	On	31/12/2018	Foreign Exchange Future			12.26900		12.19680			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.33420		12.26180			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.38290		12.31040			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.39620		12.32370			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.51800		12.44750			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.79990		12.73460			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.09850		13.03100			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.18130		13.10970			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.26760		13.19180			0.0000	0.00	0	0
Total \$ / R Future												1,302,891,187.00	108,998	1,116,549
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Put			91.87510	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.87	Call			11.87510	9.800	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Call			75.82890	149.800	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.73	Put			15.82890	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Put			60.42210	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Call			3.48250	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,810.00000	2,720.200	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			0.00000	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.83	Call			20.42210	49.800	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			1,210.01900	1,120.200	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			0.01900	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Call			54.01960	119.800	11.07	1.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.76	Put			24.01960	0.000	11.07	0.0000	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	11.96	Put			173.48250	80.200	11.07	1.0000	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Put			284.09350	220.038	12.76	0.8047	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.05	Call			20.49350	24.038	12.76	0.1953	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Put			126.38190	76.902	11.27	0.4886	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.85	Call			62.78190	80.902	11.27	0.5114	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Put			31.97220	16.353	13.07	0.1390	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	11.61	Call			208.37220	260.353	13.07	0.8610	0.00	0	20,000
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Put			240.90980	179.014	12.39	0.7448	0.00	0	0
\$ / R	On	06/04/2018	Foreign Exchange Option	12.00	Call			27.30980	33.014	12.39	0.2552	0.00	0	100,000
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			52.75020	32.330	12.51	0.2100	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			196.05020	244.230	12.51	0.7900	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			431.52570	368.811	12.93	0.8329	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			24.62570	29.911	12.93	0.1671	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			191.17190	144.110	12.02	0.5279	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			95.87190	116.810	12.02	0.4721	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,474.13440	2,406.801	22.24	0.9990	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.23440	0.201	22.24	0.0010	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,182.37150	3,115.106	25.70	0.9995	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.17150	0.106	25.70	0.0005	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,992.23620	3,925.023	28.10	0.9999	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.03620	0.024	28.10	0.0001	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			361.74690	306.816	13.01	0.6910	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			71.14690	83.316	13.01	0.3090	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			357.37560	304.445	12.86	0.6682	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			83.27560	97.045	12.86	0.3318	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			241.63630	279.944	11.93	0.6844	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			115.73630	87.344	11.93	0.3156	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			224.23350	180.830	12.23	0.5089	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			140.13350	163.430	12.23	0.4911	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			197.61080	230.548	12.04	0.6121	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			151.71080	117.948	12.04	0.3879	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			208.05720	242.336	12.01	0.6305	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			142.15720	109.736	12.01	0.3695	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			199.76140	159.596	12.16	0.4718	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			155.66140	182.196	12.16	0.5282	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,404.45020	3,337.662	26.75	0.9990	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.35020	0.262	26.75	0.0010	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			0.00000	192.279	12.13	0.5469	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			0.00000	149.679	12.13	0.4531	43,107.67	288	288
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			0.00000	198.334	12.33	0.5361	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			0.00000	150.934	12.33	0.4639	43,468.93	288	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,974.79750	1,908.073	18.41	0.9965	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.69750	0.673	18.41	0.0035	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,834.27870	3,767.549	28.22	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.17870	0.149	28.22	0.0006	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			699.94900	637.695	14.22	0.8687	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			29.14900	33.395	14.22	0.1313	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			384.40160	434.479	11.74	0.8320	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			55.20160	38.779	11.74	0.1680	0.00	0	2,000

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\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			166.34490	131.202	12.12	0.4064	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			195.54490	226.902	12.12	0.5936	0.00	0	2,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			295.63380	248.016	12.58	0.5698	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			132.63380	151.516	12.58	0.4302	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			921.78270	857.985	14.85	0.9089	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			21.98270	24.585	14.85	0.0911	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.36220	1.378	17.87	0.0061	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			2,021.16220	1,954.778	17.87	0.9939	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,790.42260	3,723.966	27.49	0.9982	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.62260	0.566	27.49	0.0018	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,557.51430	2,490.928	19.62	0.9973	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.81430	0.628	19.62	0.0027	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,912.54170	3,846.098	26.31	0.9984	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.54170	0.498	26.31	0.0016	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,652.96520	2,586.365	19.93	0.9969	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.96520	0.765	19.93	0.0031	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			27.95080	30.735	14.88	0.1045	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			929.95080	866.335	14.88	0.8955	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,451.50120	2,384.791	18.51	0.9967	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			1.00120	0.791	18.51	0.0033	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			454.19590	399.797	13.35	0.6799	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			103.69590	115.797	13.35	0.3201	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			958.18350	1,023.483	13.62	0.9677	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			8.68350	7.483	13.62	0.0323	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			295.27000	332.103	12.21	0.6698	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			145.77000	116.103	12.21	0.3302	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			315.37750	268.649	12.84	0.5461	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			169.57750	189.349	12.84	0.4539	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,931.40080	1,865.278	16.85	0.9789	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			5.90080	6.378	16.85	0.0211	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			4,016.21360	3,949.718	23.95	0.9976	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.71360	0.818	23.95	0.0024	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,557.36840	3,490.558	23.32	0.9953	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.86840	1.658	23.32	0.0047	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.28580	0.322	22.21	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			212.71580	230.890	13.28	0.4326	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			431.71580	382.390	13.28	0.5674	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,890.60460	3,823.299	22.21	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.60460	1.799	22.21	0.0047	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,632.92530	2,565.258	17.72	0.9888	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.92530	3.758	17.72	0.0112	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			3.16380	2.985	20.89	0.0079	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,352.16380	3,284.485	20.89	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			162.22800	175.316	13.75	0.3485	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			561.22800	506.816	13.75	0.6515	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,402.13410	3,334.455	21.11	0.9922	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			3.13410	2.955	21.11	0.0078	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			445.44010	395.488	13.33	0.5773	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			206.44010	223.988	13.33	0.4227	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			39.41460	42.138	15.90	0.1020	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,338.41460	1,273.638	15.90	0.8980	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,322.18280	3,254.504	20.75	0.9920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			3.18280	3.004	20.75	0.0080	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			516.61610	463.762	13.60	0.6248	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			177.61610	192.262	13.60	0.3752	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,649.00000	8,581.500	22.21	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	22.21	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			3,102.34940	3,034.673	19.79	0.9912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			3.34940	3.173	19.79	0.0088	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			294.39690	322.057	12.78	0.5499	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			293.39690	253.557	12.78	0.4501	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			203.36820	220.607	13.36	0.4177	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			452.36820	402.107	13.36	0.5823	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			751.27220	808.664	12.13	0.8829	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			50.27220	40.164	12.13	0.1171	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			358.59030	391.812	12.62	0.6221	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			227.59030	193.312	12.62	0.3779	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			369.30720	403.403	12.60	0.6331	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			218.30720	184.903	12.60	0.3669	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,478.60880	1,413.061	16.03	0.9205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			29.60880	31.561	16.03	0.0795	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			456.95390	497.629	12.42	0.7135	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			155.95390	129.129	12.42	0.2865	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			79.89840	63.339	12.12	0.1691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			630.89840	681.839	12.12	0.8309	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			106.28180	85.808	12.24	0.2128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			557.28180	604.308	12.24	0.7872	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			342.93720	374.855	12.66	0.6055	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			241.93720	206.355	12.66	0.3945	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			196.09900	164.889	12.54	0.3396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			397.09900	433.389	12.54	0.6604	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			438.55580	388.913	13.31	0.5724	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			209.55580	227.413	13.31	0.4276	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02950	0.033	22.21	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,799.02950	5,731.533	22.21	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02890	0.033	22.21	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,809.02890	5,741.533	22.21	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03020	0.034	22.21	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,789.03020	5,721.534	22.21	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,479.49820	4,412.060	22.21	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.49820	0.560	22.21	0.0016	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,212.25960	3,144.582	20.27	0.9916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			3.25960	3.082	20.27	0.0084	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			16.78000	17.771	16.29	0.0479	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,755.78000	1,689.271	16.29	0.9521	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			51.28780	54.114	15.61	0.1273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,200.28780	1,135.614	15.61	0.8727	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			119.86270	128.660	14.28	0.2702	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			718.86270	660.159	14.28	0.7298	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			925.96470	988.855	12.14	0.9337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			24.96470	20.355	12.14	0.0663	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			55.34380	58.506	15.49	0.1365	292,532.00	5,000	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1,154.34380	1,090.006	15.49	0.8635	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			254.26680	276.520	12.97	0.4950	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			353.26680	308.020	12.97	0.5050	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			58.83190	62.288	15.40	0.1443	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			1,117.83190	1,053.788	15.40	0.8557	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,242.23740	3,174.560	20.40	0.9918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			3.23740	3.060	20.40	0.0082	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			81.30530	86.734	14.89	0.1931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			930.30530	868.234	14.89	0.8069	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,601.78370	3,534.354	21.99	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.78370	2.854	21.99	0.0072	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			14.88850	15.745	16.34	0.0430	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,813.88850	1,747.245	16.34	0.9570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			32.59120	34.777	15.99	0.0864	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,431.59120	1,366.277	15.99	0.9136	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,912.53960	2,844.866	18.95	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			3.53960	3.366	18.95	0.0096	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			522.45940	567.419	12.30	0.7636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			121.45940	98.919	12.30	0.2364	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			139.44670	150.221	14.02	0.3073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			638.44670	581.721	14.02	0.6927	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,619.37400	4,551.921	22.21	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.37400	0.421	22.21	0.0012	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,812.66100	2,744.989	18.51	0.9899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.66100	3.489	18.51	0.0101	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			37.95240	40.560	15.92	0.0987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,356.95240	1,292.060	15.92	0.9013	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,631.63150	3,564.342	22.12	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.63150	2.842	22.12	0.0072	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			41.70520	44.612	15.87	0.1071	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,310.70520	1,246.112	15.87	0.8929	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,259.77620	4,192.372	22.21	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.77620	0.872	22.21	0.0024	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			23.00560	24.454	16.15	0.0636	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,602.00560	1,535.954	16.15	0.9364	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,589.39780	4,521.948	22.21	0.9987	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	16.49	Call			0.39780	0.448	22.21	0.0013	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			8.11520	8.518	16.61	0.0247	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			2,107.11520	2,040.018	16.61	0.9753	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,532.06640	3,464.386	21.68	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			3.06640	2.886	21.68	0.0074	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			23.92220	25.440	16.13	0.0658	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,582.92220	1,516.940	16.13	0.9342	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,509.46860	4,442.027	22.21	0.9985	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.46860	0.527	22.21	0.0015	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			6.61100	6.921	16.70	0.0205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,205.61100	2,138.421	16.70	0.9795	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,479.06000	5,411.568	22.21	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.06000	0.068	22.21	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			5,099.13660	5,031.654	22.21	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.13660	0.154	22.21	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,379.07470	5,311.584	22.21	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.07470	0.084	22.21	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			11.46520	12.086	16.46	0.0340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,940.46520	1,873.586	16.46	0.9660	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			13.46940	14.227	16.39	0.0393	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,862.46940	1,795.727	16.39	0.9607	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,309.08690	5,241.598	22.21	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08690	0.098	22.21	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			11.23560	11.841	16.47	0.0333	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,950.23560	1,883.341	16.47	0.9667	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			172.33380	186.447	13.65	0.3661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			531.33380	477.947	13.65	0.6339	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			9.94950	10.470	16.52	0.0298	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			2,008.94950	1,941.970	16.52	0.9702	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			174.95670	189.332	13.62	0.3706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			523.95670	470.832	13.62	0.6294	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			11.93760	12.590	16.44	0.0352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,920.93760	1,854.090	16.44	0.9648	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			5,019.16200	4,951.682	22.21	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.16200	0.182	22.21	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.85100	5.058	16.84	0.0154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,353.85100	2,286.558	16.84	0.9846	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			22.12170	23.505	16.17	0.0614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,621.12170	1,555.005	16.17	0.9386	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			12.18050	12.850	16.43	0.0359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,911.18050	1,844.350	16.43	0.9641	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,749.28580	4,681.822	22.21	0.9990	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,903.72460	1,836.126	16.81	0.9482	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			20.62460	21.326	16.81	0.0518	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,183.85490	4,115.754	20.69	0.9974	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.75490	0.954	20.69	0.0026	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,705.06650	3,637.234	20.69	0.9938	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		1.96650	2.434	20.69	0.0062	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		2,075.89990	2,007.801	17.05	0.9575	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		17.09990	17.501	17.05	0.0425	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		274.32710	295.354	13.25	0.4781	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		417.12710	369.554	13.25	0.5219	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,830.93360	1,763.506	16.74	0.9338	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		28.13360	29.306	16.74	0.0662	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,706.77460	1,639.688	16.54	0.9214	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		33.97460	35.488	16.54	0.0786	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,887.56330	1,820.259	16.87	0.9232	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		36.16330	37.559	16.87	0.0768	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,987.11160	3,918.426	18.89	0.9951	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		1.81160	1.926	18.89	0.0049	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		2,259.62650	2,191.555	17.47	0.9480	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		24.32650	25.054	17.47	0.0520	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,768.00620	3,699.384	18.89	0.9929	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.70620	2.884	18.89	0.0071	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		17.47230	18.136	17.86	0.0385	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,512.77230	2,444.636	17.86	0.9615	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,356.01480	2,287.644	17.61	0.9529	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		22.21480	22.644	17.61	0.0471	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		429.77500	383.515	13.34	0.4986	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		329.07500	351.615	13.34	0.5014	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,879.32090	1,812.118	16.80	0.9114	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		44.72090	46.418	16.80	0.0886	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,355.62020	4,286.865	18.68	0.9970	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		1.02020	1.165	18.68	0.0030	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,857.14570	3,788.591	18.68	0.9930	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		2.54570	2.891	18.68	0.0070	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,931.06240	1,863.894	16.87	0.9096	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		4,205.49100	4,136.628	18.37	0.9957	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.59100	1.728	18.37	0.0043	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		609.82690	557.483	13.92	0.5905	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		265.92690	282.583	13.92	0.4095	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		47.16240	48.994	16.87	0.0904	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,655.98160	2,587.968	17.80	0.9568	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		21.18160	22.268	17.80	0.0432	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,858.92410	1,792.520	16.65	0.8792	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		71.62410	74.521	16.65	0.1208	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,558.49670	4,489.557	17.74	0.9963	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.19670	1.557	17.74	0.0037	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		4,040.20560	3,971.683	17.74	0.9918	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		2.90560	3.683	17.74	0.0082	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,112.49060	1,169.174	12.23	0.8820	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		73.89060	60.974	12.23	0.1180	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	Call			293.98660	309.674	14.26	0.3912	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			755.38660	701.474	14.26	0.6088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			4,106.97380	4,036.484	17.51	0.9901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			5.57380	4.684	17.51	0.0099	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			212.42870	222.728	14.94	0.2985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			1,023.82870	964.528	14.94	0.7015	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			4,007.83320	3,937.248	17.51	0.9887	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			6.43320	5.449	17.51	0.0113	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			191.94740	201.028	15.15	0.2737	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			1,113.34740	1,052.828	15.15	0.7263	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			3,122.25780	3,051.839	17.52	0.9639	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			20.85780	20.039	17.52	0.0361	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			92.84700	96.788	16.43	0.1449	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,784.24700	1,718.588	16.43	0.8551	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			265.46800	279.100	14.47	0.3598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			836.86800	780.901	14.47	0.6402	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,938.50730	3,867.852	17.51	0.9876	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			7.10730	6.052	17.51	0.0124	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			4,047.47550	3,976.930	17.51	0.9893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			6.07550	5.130	17.51	0.0107	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			255.82440	268.758	14.55	0.3489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			867.22440	810.558	14.55	0.6511	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,711.62850	1,646.384	16.31	0.8448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			100.22850	104.584	16.31	0.1552	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,255.88520	4,185.524	17.51	0.9920	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			4.48520	3.724	17.51	0.0080	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,982.90280	4,912.972	17.51	0.9972	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.50280	1.172	17.51	0.0028	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			132.57490	138.803	15.89	0.1985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,453.97490	1,390.603	15.89	0.8015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,401.92490	1,339.018	15.81	0.7913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			140.52490	147.218	15.81	0.2087	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			591.51500	627.873	13.01	0.6483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			302.91500	269.673	13.01	0.3517	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			147.52190	154.027	15.71	0.2172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,358.92190	1,295.827	15.71	0.7828	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			739.08260	783.359	12.67	0.7376	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			200.48260	175.158	12.67	0.2624	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			539.37610	572.604	13.15	0.6118	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			350.77610	314.404	13.15	0.3882	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			468.29210	496.966	13.36	0.5571	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			429.69210	388.766	13.36	0.4429	0.00	0	13,250
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			619.04340	656.986	12.95	0.6665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			280.44340	248.786	12.95	0.3335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			677.07240	718.191	12.81	0.7025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			238.47240	209.991	12.81	0.2975	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	17/09/2018	Foreign Exchange Option	12.30	Call			354.08260	374.049	13.88	0.4533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			615.48260	565.849	13.88	0.5467	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.61990	29.713	17.53	0.0509	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,841.01990	2,771.513	17.53	0.9491	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			0.00000	797.126	12.65	0.7443	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			0.00000	168.926	12.65	0.2557	1,756,833.52	10,400	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			0.00000	901.859	14.78	0.6821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			0.00000	240.059	14.78	0.3179	1,248,307.84	5,200	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.26690	29.319	17.53	0.0503	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,850.66690	2,781.119	17.53	0.9497	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			28.91780	28.929	17.53	0.0497	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,860.31780	2,790.729	17.53	0.9503	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,842.39400	1,776.616	16.48	0.8532	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			97.79400	101.716	16.48	0.1468	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,748.52870	4,678.104	18.11	0.9934	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.92870	3.204	18.11	0.0066	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,202.73740	4,131.809	18.11	0.9868	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			8.13740	6.909	18.11	0.0132	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,466.40820	2,398.349	17.35	0.8965	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			72.50820	74.849	17.35	0.1035	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			3,007.58590	2,938.111	18.11	0.9286	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			49.68590	50.711	18.11	0.0714	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,828.12950	1,763.063	16.43	0.8232	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			133.22950	138.763	16.43	0.1768	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,923.27090	4,852.613	19.13	0.9862	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			8.37090	8.313	19.13	0.0138	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,380.19120	4,309.628	19.13	0.9761	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			15.29120	15.328	19.13	0.0239	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			407.66050	370.341	13.36	0.3904	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			620.26050	653.641	13.36	0.6096	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			132.05350	137.465	16.49	0.1734	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,879.45350	1,814.165	16.49	0.8266	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,709.12270	4,638.447	19.18	0.9814	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			11.72270	11.747	19.18	0.0186	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,803.36820	2,733.533	17.79	0.9085	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			68.06820	69.133	17.79	0.0915	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,327.19890	1,266.177	15.58	0.7204	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			236.39890	246.377	15.58	0.2796	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			306.55230	275.953	13.09	0.3164	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			765.75230	806.153	13.09	0.6836	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,377.01980	1,438.603	12.70	0.8902	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			77.81980	68.403	12.70	0.1098	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,816.87210	1,752.529	16.38	0.7984	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			167.07210	174.129	16.38	0.2016	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,170.72910	5,099.802	19.32	0.9828	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			10.92910	11.402	19.32	0.0172	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,569.74270	4,499.252	19.32	0.9706	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			19.94270	20.852	19.32	0.0294	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,682.87960	1,620.931	16.19	0.7691	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			199.67960	209.331	16.19	0.2309	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,578.34670	3,507.258	18.94	0.9311	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			55.14670	55.658	18.94	0.0689	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			840.29040	882.348	13.11	0.6956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			308.99040	279.348	13.11	0.3044	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			78.97880	80.880	18.03	0.0979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,987.67880	2,917.880	18.03	0.9021	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			1,149.28530	1,091.654	15.16	0.6572	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			320.58530	334.654	15.16	0.3428	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,826.10260	3,757.556	19.35	0.9379	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			47.40260	50.556	19.35	0.0621	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,308.59290	1,248.574	15.50	0.6950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			279.89290	291.574	15.50	0.3050	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			783.95980	734.482	14.35	0.5442	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			455.25980	477.482	14.35	0.4558	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			79.42330	81.350	18.02	0.0985	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,978.12330	2,908.350	18.02	0.9015	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,811.47440	1,748.444	16.37	0.7874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			182.77440	191.444	16.37	0.2126	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			329.49890	344.093	15.09	0.3508	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			1,118.19890	1,061.093	15.09	0.6492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			5,083.17340	5,012.502	19.35	0.9780	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			14.47340	15.502	19.35	0.0220	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,806.70450	2,737.463	17.74	0.8911	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			88.00450	90.463	17.74	0.1089	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			78.53750	80.412	18.05	0.0974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,997.23750	2,927.412	18.05	0.9026	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,805.64900	1,742.820	16.33	0.7751	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			202.44900	211.820	16.33	0.2249	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,396.49100	5,325.320	19.31	0.9800	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			13.29100	14.320	19.31	0.0200	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,757.15400	4,686.738	19.31	0.9664	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			23.95400	25.738	19.31	0.0336	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,958.98430	2,890.276	17.80	0.8704	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			120.78430	124.476	17.80	0.1296	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			132.16960	135.380	17.92	0.1327	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			3,131.76960	3,062.480	17.92	0.8673	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			255.16210	265.272	16.44	0.2422	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,994.76210	1,932.372	16.44	0.7578	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			930.89410	970.789	13.43	0.6667	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			420.49410	387.889	13.43	0.3333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			131.57090	134.756	17.94	0.1321	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			3,141.17090	3,071.856	17.94	0.8679	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			130.97590	134.136	17.95	0.1315	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,150.57590	3,081.236	17.95	0.8685	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			635.10090	594.617	13.98	0.4293	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			748.80090	780.817	13.98	0.5707	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			315.17870	324.109	16.75	0.2557	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,237.67870	2,176.109	16.75	0.7443	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			313.70840	322.589	16.76	0.2547	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,246.20840	2,184.589	16.76	0.7453	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			316.66130	325.632	16.74	0.2568	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,229.16130	2,167.632	16.74	0.7432	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,326.71770	7,262.352	19.32	0.9496	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			61.31770	62.252	19.32	0.0504	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			340.25990	343.675	18.15	0.2202	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,415.65990	3,353.775	18.15	0.7798	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			339.39660	342.801	18.16	0.2196	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,424.79660	3,362.900	18.16	0.7804	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			341.12700	344.553	18.13	0.2208	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,406.52700	3,344.653	18.13	0.7792	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			622.53320	629.175	17.15	0.3277	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,751.53320	2,690.675	17.15	0.6723	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			620.77750	627.395	17.15	0.3269	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,759.77750	2,698.895	17.15	0.6731	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			619.02850	625.614	17.16	0.3261	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,768.02850	2,707.114	17.16	0.6739	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,907.30020	2,842.720	17.34	0.6727	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			647.00020	654.020	17.34	0.3273	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			712.54340	721.909	17.32	0.3445	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,870.74340	2,804.309	17.32	0.6555	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			710.71930	720.034	17.33	0.3438	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,878.91930	2,812.433	17.33	0.6562	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			714.37380	723.783	17.31	0.3453	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,862.57380	2,796.183	17.31	0.6547	0.00	0	0
Total \$ / R Option												3,384,249.96	21,176	2,233,016
Total \$ / R												1,306,275,436.96	130,174	3,349,565
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			11.96850		11.90100			0.0000	59,842.50	5	400
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.10820		12.03860			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.24300		12.17130			0.0000	73,458.00	6	28
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.51800		12.44750			0.0000	0.00	0	0
Total \$ / R MAXI Future												133,300.50	11	478
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			917.22910	964.199	16.56	0.0277	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			204,817.22910	198,114.199	16.56	0.9723	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			955.32540	1,004.748	16.54	0.0287	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			202,855.32540	196,154.748	16.54	0.9713	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			936.07250	984.254	16.55	0.0282	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			203,836.07250	197,134.254	16.55	0.9718	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			7,125.35430	7,401.690	16.83	0.1141	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			204,265.35430	197,581.690	16.83	0.8859	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			7,059.09570	7,331.829	16.84	0.1131	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			205,199.09570	198,511.829	16.84	0.8869	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			7,192.44310	7,472.268	16.81	0.1151	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			203,332.44310	196,652.268	16.81	0.8849	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,430.07010	7,591.710	18.20	0.0922	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			309,300.07010	302,291.710	18.20	0.9078	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,389.33780	7,548.709	18.21	0.0917	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			310,259.33780	303,248.709	18.21	0.9083	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,348.89930	7,505.854	18.23	0.0912	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			311,218.89930	304,205.854	18.23	0.9088	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			31,517.86740	32,410.865	16.75	0.2557	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			223,767.86740	217,610.864	16.75	0.7443	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			31,370.84440	32,258.912	16.76	0.2547	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			224,620.84440	218,458.912	16.76	0.7453	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			31,666.13400	32,563.211	16.74	0.2568	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			222,916.13400	216,763.211	16.74	0.7432	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												133,300.50	11	478
£ / R	On 30/04/2018	Foreign Exchange Future			16.72060		16.69280			0.0000	0.00	0	9	
£ / R	On 15/05/2018	Foreign Exchange Future			16.76280		16.73560			0.0000	0.00	0	11	
£ / R	On 18/06/2018	Foreign Exchange Future			16.86060		16.83140			0.0000	29,674,656.00	1,760	181,552	
£ / R	On 17/09/2018	Foreign Exchange Future			17.12220		17.09020			0.0000	0.00	0	15,766	
£ / R	On 14/12/2018	Foreign Exchange Future			17.37820		17.34300			0.0000	0.00	0	3,045	
£ / R	On 18/03/2019	Foreign Exchange Future			17.65120		17.61320			0.0000	0.00	0	3,129	
£ / R	On 14/06/2019	Foreign Exchange Future			17.91210		17.87460			0.0000	0.00	0	5,465	
Total £ / R Future												29,674,656.00	1,760	208,977
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put			634.22560	606.690	14.05	0.7582	0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call			97.02560	97.290	14.05	0.2418	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put			395.65610	372.861	13.61	0.5326	0.00	0	0	
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call			281.25610	285.660	13.61	0.4674	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call			16,631.40000	16,660.600	21.06	1.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.06	0.0000	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Call			144.62110	144.163	15.28	0.2156	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.89	Put			1,203.22110	1,173.563	15.28	0.7844	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Call			222.25180	223.276	14.75	0.3083	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	17.50	Put			890.85180	862.676	14.75	0.6917	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Put			3,577.75300	3,548.269	18.70	0.9829	0.00	0	0	
£ / R	On 18/06/2018	Foreign Exchange Option	20.40	Call			9.15300	8.869	18.70	0.0171	0.00	0	500	
£ / R	On 18/06/2018	Foreign Exchange Option	17.90	Call			143.00510	142.525	15.29	0.2135	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	17.90	Put			1,211.60510	1,181.926	15.29	0.7865	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			141.40400	140.906	15.31	0.2115	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,220.00400	1,190.306	15.31	0.7885	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			318.39540	319.814	15.56	0.2933	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,478.19540	1,447.614	15.56	0.7067	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			316.28230	317.677	15.57	0.2917	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,486.08230	1,455.477	15.57	0.7083	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			320.52640	321.965	15.55	0.2950	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,470.32640	1,439.765	15.55	0.7050	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			594.76210	603.971	15.48	0.4012	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,361.76210	1,335.770	15.48	0.5988	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			591.71800	600.876	15.49	0.3996	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,368.71800	1,342.676	15.49	0.6004	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			588.68850	597.791	15.50	0.3980	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,375.68850	1,349.591	15.50	0.6020	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			796.93450	811.032	15.61	0.4387	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,473.73450	1,449.832	15.61	0.5613	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			793.61270	807.660	15.62	0.4373	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,480.41270	1,456.460	15.62	0.5627	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			790.31060	804.300	15.62	0.4360	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,487.11060	1,463.100	15.62	0.5640	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			901.91220	912.276	15.46	0.4420	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,657.31220	1,630.176	15.46	0.5580	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			898.60540	908.935	15.46	0.4408	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,664.00540	1,636.835	15.46	0.5592	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			905.22270	915.637	15.45	0.4432	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,650.62270	1,623.537	15.45	0.5568	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												29,674,656.00	1,760	209,977
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11201		8.87830			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11303		0.11263			0.0000	1,130.32	10	8,396
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11329		8.87830			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11510		0.11469			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11718		0.11672			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12163		0.12120			0.0000	0.00	0	0
Total ¥ / R Future												1,130.32	10	8,396
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			0.00000	875,798.500	24.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			0.00000	882,798.500	24.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	24.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.43	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			0.00000	876,798.500	24.43	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.43	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			0.00000	877,798.500	24.43	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			15.23380	16.954	17.22	0.0462	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,751.83380	1,713.754	17.22	0.9538	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			16.11370	14.973	23.73	0.0316	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,752.71370	2,711.773	23.73	0.9684	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			105.75250	109.230	16.16	0.2273	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			842.35250	806.030	16.16	0.7727	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	22.63	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			0.00000	875,671.200	22.63	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	22.63	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			0.00000	822,671.200	22.63	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	22.63	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			0.00000	876,671.200	22.63	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	22.63	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			0.00000	877,671.200	22.63	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			136.01660	140.070	18.52	0.1856	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,667.11660	1,630.270	18.52	0.8144	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			65.05410	71.074	20.84	0.0972	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,596.15410	2,561.274	20.84	0.9028	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			316.65240	324.168	16.59	0.3786	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			847.75240	814.368	16.59	0.6214	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			531.28160	543.907	16.94	0.4621	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			859.08160	826.307	16.94	0.5379	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			290.68220	298.620	18.72	0.2814	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,618.48220	1,581.020	18.72	0.7186	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			961.83370	981.225	14.38	0.7195	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			289.63370	263.625	14.38	0.2805	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,001.53740	1,016.728	17.62	0.5661	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			881.83740	853.828	17.62	0.4339	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			668.27070	680.704	18.99	0.4152	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,548.57070	1,517.805	18.99	0.5848	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			506.05070	520.344	21.44	0.3162	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,386.35070	2,357.444	21.44	0.6838	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,130.32	10	8,396
€ / R	On	29/03/2018	Foreign Exchange Future			14.64160		14.56410			0.0000	43,924.80	3	0
€ / R	On	11/04/2018	Foreign Exchange Future			14.61110		14.57310			0.0000	0.00	0	107
€ / R	On	30/04/2018	Foreign Exchange Future			14.66550		14.63110			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.73330		14.69990			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.81240		14.77800			0.0000	8,146,820.00	550	121,270
€ / R	On	17/09/2018	Foreign Exchange Future			15.09330		15.05590			0.0000	3,773,325.00	250	52,372
€ / R	On	14/12/2018	Foreign Exchange Future			15.37410		15.33450			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.68040		15.63860			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			15.92520		15.88550			0.0000	0.00	0	5,256

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												11,964,069.80	803	186,236
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put		2,645.90000	2,568.400	9.50	1.0000	0.00	0	0	
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call		0.00000	0.000	9.50	0.0000	0.00	0	0	
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put		354.17270	317.468	12.11	0.7928	0.00	0	0	
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call		37.27270	38.568	12.11	0.2072	0.00	0	0	
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put		652.91990	620.985	12.85	0.8392	0.00	0	0	
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call		44.01990	46.485	12.85	0.1608	0.00	0	0	
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put		453.18960	426.496	12.45	0.6253	0.00	0	0	
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call		173.08960	179.796	12.45	0.3747	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put		961.50690	929.171	13.71	0.7881	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call		109.50690	111.571	13.71	0.2119	0.00	0	29,734	
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put		138.68250	126.327	11.67	0.2521	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call		616.68250	638.727	11.67	0.7479	0.00	0	10,000	
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call		836.46240	864.206	11.51	0.8541	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put		68.46240	61.806	11.51	0.1459	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		1,784.72150	1,819.310	13.63	0.9806	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		6.72150	6.910	13.63	0.0194	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put		478.18380	451.780	12.50	0.5731	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call		256.18380	264.180	12.50	0.4269	0.00	0	3,000	
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		651.74470	674.826	11.63	0.7685	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		123.74470	112.426	11.63	0.2315	0.00	0	29,734	
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call		64.44520	65.389	14.32	0.1336	0.00	0	3,000	
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put		1,286.44520	1,252.989	14.32	0.8664	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put		172.06060	157.556	11.76	0.2955	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call		550.06060	569.956	11.76	0.7045	0.00	0	10,000	
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call		870.40320	898.974	11.57	0.8647	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put		62.40320	56.574	11.57	0.1353	0.00	0	6,460	
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call		34.20550	34.490	15.03	0.0754	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put		1,696.20550	1,662.090	15.03	0.9246	0.00	0	6,460	
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call		1,296.72560	1,330.955	12.24	0.9493	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put		18.72560	18.555	12.24	0.0507	0.00	0	29,734	
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,064.47640	1,096.547	11.88	0.9127	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		36.47640	34.147	11.88	0.0873	0.00	0	50,995	
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call		183.82860	188.759	12.99	0.3280	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put		655.82860	626.359	12.99	0.6720	0.00	0	50,995	
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put		6,852.09590	6,817.687	22.58	0.9998	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call		0.09590	0.087	22.58	0.0002	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		133.04470	135.886	13.46	0.2502	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put		845.04470	813.486	13.46	0.7498	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put		5,772.57080	5,738.135	22.58	0.9988	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call		0.57080	0.535	22.58	0.0012	0.00	0	50,995	
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,836.47000	3,801.924	20.21	0.9906	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		4.47000	4.324	20.21	0.0094	0.00	0	6,460	
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		131.25880	134.028	13.48	0.2473	0.00	0	0	
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		853.25880	821.628	13.48	0.7527	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			129.49670	132.198	13.50	0.2445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			861.49670	829.798	13.50	0.7555	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			246.32900	249.806	14.03	0.2885	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			1,190.42900	1,156.506	14.03	0.7115	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,575.79460	6,538.416	18.67	0.9970	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,601.07010	1,635.283	11.63	0.9247	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			45.17010	41.983	11.63	0.0753	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			987.90980	1,011.950	11.86	0.7725	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			182.00980	168.650	11.86	0.2275	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			97.26890	98.664	15.38	0.1294	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,835.24680	1,799.807	15.05	0.8321	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			131.14680	133.107	15.05	0.1679	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			278.55390	282.706	13.81	0.3197	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			1,072.65390	1,039.406	13.81	0.6803	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			96.41730	97.799	15.39	0.1284	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			17.22140	16.779	18.54	0.0242	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.69460	1.716	18.67	0.0030	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,521.32140	4,483.479	18.54	0.9758	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			2,150.51730	2,114.499	15.39	0.8716	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			95.57560	96.945	15.40	0.1274	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			2,159.67560	2,123.645	15.40	0.8726	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			2,141.36890	2,105.364	15.38	0.8706	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,714.61560	2,675.842	16.15	0.8527	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			150.78390	151.634	16.12	0.1488	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,696.28390	2,657.534	16.12	0.8512	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			149.94560	150.785	16.13	0.1480	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,705.44560	2,666.685	16.13	0.8520	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			149.11560	149.942	16.15	0.1473	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			1,151.52850	1,118.841	13.83	0.5591	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			646.49000	655.759	13.81	0.4444	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			1,137.89000	1,105.359	13.81	0.5556	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			643.29810	652.489	13.82	0.4426	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			1,144.69810	1,112.089	13.82	0.5574	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			640.12850	649.242	13.83	0.4409	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,620.22450	1,585.121	14.54	0.6103	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			633.14530	637.700	14.55	0.3884	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,627.64530	1,592.500	14.55	0.6116	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			638.30890	642.947	14.53	0.3910	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,612.80890	1,577.747	14.53	0.6090	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			635.72450	640.321	14.54	0.3897	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												11,964,069.80	803	793,743
AU\$ / R	On	29/03/2018	Foreign Exchange Future			9.12700		9.03970			0.0000	419,842.00	46	0
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.19110		9.12810			0.0000	4,531,212.30	493	9,582

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.30430		9.23960			0.0000	3,721,720.00	400	1,050
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.41570		9.34860			0.0000	7,061,775.00	750	11,562
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.64660		9.57930			0.0000	0.00	0	0
Total AU\$ / R Future												15,734,549.30	1,689	22,194
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Put			180.97200	93.000	9.07	1.0000	0.00	0	0
AU\$ / R	On	29/03/2018	Foreign Exchange Option	9.22	Call			0.67200	0.000	9.07	0.0000	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,387.27370	1,324.817	14.36	0.9743	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			5.62650	6.204	14.30	0.0269	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,367.52650	1,305.104	14.30	0.9731	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			5.49860	6.059	14.33	0.0263	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,377.39860	1,314.959	14.33	0.9737	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			5.37370	5.917	14.36	0.0257	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,894.71180	1,830.789	14.56	0.9585	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			14.19760	14.839	14.57	0.0408	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,904.59760	1,840.539	14.57	0.9592	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.42760	15.344	14.54	0.0421	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,884.82760	1,821.044	14.54	0.9579	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			14.31180	15.089	14.56	0.0415	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			38.57840	39.939	15.63	0.0755	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			2,169.97840	2,104.239	15.63	0.9245	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			38.26970	39.585	15.65	0.0748	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			2,179.66970	2,113.885	15.65	0.9252	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			38.88940	40.297	15.61	0.0761	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			2,160.28940	2,094.597	15.61	0.9239	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			172.79020	182.966	14.36	0.2243	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,603.49020	1,546.366	14.36	0.7757	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			171.44120	181.542	14.37	0.2228	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,612.14120	1,554.942	14.37	0.7772	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			174.14750	184.405	14.34	0.2258	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,594.84750	1,537.805	14.34	0.7742	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												15,734,549.30	1,689	22,194
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.30460		9.24860			0.0000	0.00	0	1,140
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.54790		9.48560			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,140
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.68100	0.814	12.26	0.0049	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,572.08100	1,516.214	12.26	0.9951	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.64740	0.774	12.26	0.0047	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,582.04740	1,526.174	12.26	0.9953	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.71640	0.856	12.26	0.0051	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,562.11640	1,506.256	12.26	0.9949	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	14/12/2018	Foreign Exchange Option	9.48	Call			415.69820	444.443	12.79	0.5478	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			410.09820	376.543	12.79	0.4522	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			411.25560	439.708	12.80	0.5439	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			415.65560	381.808	12.80	0.4561	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			420.17970	449.221	12.78	0.5517	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			404.57970	371.321	12.78	0.4483	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,140
CHF / R	On	18/06/2018	Foreign Exchange Future			12.59040		12.55630			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.84210		12.80530			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.09860		13.05500			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.58370		13.53880			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			17.27650	16.953	17.27	0.0419	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,000.97650	1,966.553	17.27	0.9581	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			17.13030	16.802	17.31	0.0415	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,010.83030	1,976.402	17.31	0.9585	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			17.42410	17.107	17.23	0.0423	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,991.12410	1,956.707	17.23	0.9577	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			44.43600	44.199	15.45	0.0754	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,279.13600	2,242.099	15.45	0.9246	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			43.94820	43.698	15.46	0.0747	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,288.64820	2,251.598	15.46	0.9253	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			44.92930	44.708	15.44	0.0762	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,269.62930	2,232.608	15.44	0.9238	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			506.86720	518.617	12.93	0.4908	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			661.86720	630.017	12.93	0.5092	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			503.19610	514.813	12.95	0.4881	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			668.19610	636.213	12.95	0.5119	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			510.56470	522.444	12.92	0.4935	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			655.56470	623.844	12.92	0.5065	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			451.61590	451.808	14.66	0.3382	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,632.81590	1,588.108	14.66	0.6618	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			449.60470	449.760	14.67	0.3369	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,640.80470	1,596.060	14.67	0.6631	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			447.60490	447.723	14.69	0.3355	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,648.80490	1,604.023	14.69	0.6645	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.89840		1.88850			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.91300		1.90270			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
CNH / R	On	14/12/2018	Foreign Exchange Future			1.92810		1.91760			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.95760		1.94650			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			100.67720	107.802	13.47	0.1719	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,415.67720	1,323.802	13.47	0.8281	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			89.27900	95.383	13.58	0.1548	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,504.27900	1,411.383	13.58	0.8452	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			113.45940	121.747	13.36	0.1905	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,328.45940	1,237.747	13.36	0.8095	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			129.93710	132.935	14.97	0.1390	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,602.93710	2,502.935	14.97	0.8610	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			147.18670	151.248	14.75	0.1561	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,420.18670	2,321.248	14.75	0.8439	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			138.26070	141.767	14.86	0.1473	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,511.26070	2,411.767	14.86	0.8527	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			888.49390	934.109	13.01	0.5560	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			812.49390	753.109	13.01	0.4440	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			845.02440	887.381	13.07	0.5372	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			869.02440	806.381	13.07	0.4628	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			933.88360	982.779	12.96	0.5749	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			757.88360	701.779	12.96	0.4251	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,316.31620	1,246.048	13.74	0.4865	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,042.57650	1,081.987	13.79	0.5004	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,377.57650	1,305.987	13.79	0.4996	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,005.10710	1,043.230	13.84	0.4874	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,440.10710	1,367.230	13.84	0.5126	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,081.31620	1,122.048	13.74	0.5135	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.01180		2.00930			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05240		2.04910			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08810		2.08440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25210		2.24910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,069.67070	2,038.378	14.54	0.9094	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			58.89460	52.973	14.83	0.0846	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,165.89460	2,134.973	14.83	0.9154	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			55.46730	49.892	15.11	0.0792	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,262.46730	2,231.892	15.11	0.9208	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			62.67070	56.378	14.54	0.0906	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			131.92460	127.215	16.03	0.1199	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	17/09/2018	Foreign Exchange Option	2.35	Put			3,140.92460	3,103.215	16.03	0.8801	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			123.39700	118.774	16.07	0.1131	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,232.39700	3,194.774	16.07	0.8869	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			115.40030	110.871	16.12	0.1065	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,324.40030	3,286.871	16.12	0.8935	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,013.84930	1,020.995	13.97	0.5366	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			969.84930	939.995	13.97	0.4634	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			972.17940	978.413	14.05	0.5206	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			1,028.17940	997.413	14.05	0.4794	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			932.11530	937.457	14.13	0.5048	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			1,088.11530	1,056.457	14.13	0.4952	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			993.39700	966.816	14.25	0.3652	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,988.35720	1,993.342	14.12	0.6577	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			897.35720	872.342	14.12	0.3423	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,935.75300	1,939.946	14.19	0.6463	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			944.75300	918.946	14.19	0.3537	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,884.39700	1,887.816	14.25	0.6348	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.52890		1.52040			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.54980		1.54120			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.56920		1.56020			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66160		1.65380			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			16.77630	19.853	16.85	0.0415	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,412.77630	2,330.853	16.85	0.9585	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			14.55330	17.306	16.97	0.0366	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,510.55330	2,428.306	16.97	0.9634	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			19.34070	22.779	16.73	0.0470	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,315.34070	2,233.779	16.73	0.9530	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			58.47190	60.059	16.90	0.0776	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			3,046.47190	2,962.060	16.90	0.9224	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			54.19550	55.583	17.00	0.0723	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			3,142.19550	3,057.583	17.00	0.9277	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			49.86020	51.323	17.09	0.0672	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,237.86020	3,153.323	17.09	0.9328	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			693.57220	728.442	13.87	0.5216	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			791.57220	736.442	13.87	0.4784	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			654.83280	688.018	13.98	0.5003	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			852.83280	796.018	13.98	0.4997	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			734.43970	771.065	13.75	0.5433	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			732.43970	679.065	13.75	0.4567	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			737.00530	753.897	15.75	0.4031	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	14/06/2019	Foreign Exchange Option	1.76	Put			1,799.00530	1,737.897	15.75	0.5969	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			711.33480	727.407	15.85	0.3916	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,873.33480	1,811.407	15.85	0.6084	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			763.73540	781.481	15.66	0.4150	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,725.73540	1,665.481	15.66	0.5850	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11720		0.11650			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11620		0.11590			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11610		0.11560			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11470		0.11420			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.53720		1.53280			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.56060		1.55620			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.58200		1.57690			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.62900		1.62430			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.62650		8.59100			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.72730		8.69030			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.82660		8.78800			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.33820		9.30850			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			7.81260	7.783	14.95	0.0334	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,256.81260	1,221.283	14.95	0.9666	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			7.62950	7.602	14.99	0.0326	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,266.62950	1,231.102	14.99	0.9674	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			8.00090	7.969	14.92	0.0342	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,247.00090	1,211.469	14.92	0.9658	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			41.46340	42.522	14.51	0.1063	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,281.16340	1,245.222	14.51	0.8937	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			40.76630	41.793	14.52	0.1047	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,290.46630	1,254.493	14.52	0.8953	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			42.17240	43.264	14.50	0.1079	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,271.87240	1,235.964	14.50	0.8921	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			337.63390	351.630	13.28	0.4849	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			469.63390	445.030	13.28	0.5151	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			333.83980	347.682	13.30	0.4810	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	14/12/2018	Foreign Exchange Option	8.93	Put			475.83980	451.082	13.30	0.5190	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			330.08360	343.772	13.31	0.4771	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			482.08360	457.172	13.31	0.5229	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			360.36120	366.046	14.53	0.3829	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			971.86120	947.846	14.53	0.6171	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			357.71440	363.342	14.55	0.3806	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			979.21440	955.142	14.55	0.6194	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			363.02830	368.766	14.52	0.3851	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			964.52830	940.566	14.52	0.6149	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.24610		1.24700			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25510		1.25470			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26290		1.26240			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33320		1.33460			0.0000	0.00	0	0
Total PULA / R Future												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			730.00000	739.000		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			830.00000	839.000		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			630.00000	639.000		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			1,153.00000	1,149.000		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			1,253.00000	1,249.000		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			1,053.00000	1,049.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			76.00000	71.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			124.00000	129.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			24.00000	29.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			146.00000	132.000		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			46.00000	32.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			246.00000	232.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R											0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.40870		1.41430			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.41410		1.41960			0.0000	0.00	0	0
Total QUANTO £ / \$ Future											0.00	0	0
Total QUANTO £ / \$											0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.23760		1.24170			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24650		1.25060			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	190
Total QUANTO € / \$											0.00	0	190
R / ¥	On 03/05/2018	Foreign Exchange Future			8.92740		8.87830			0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.82710		8.87830			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	1,684.459	13.05	0.5604	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put			0.00000	1,210.459	13.05	0.4396	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	1,630.571	13.05	0.5494	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put			0.00000	1,256.571	13.05	0.4506	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	1,739.453	13.05	0.5714	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put			0.00000	1,165.453	13.05	0.4286	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put			0.00000	1,489.415	12.92	0.5061	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	1,363.415	12.92	0.4939	27,268,306.00	200,000	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	2,268.334	13.98	0.4864	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put			0.00000	2,697.334	13.98	0.5136	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	5,609.950	14.19	0.7974	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put			0.00000	738.950	14.19	0.2026	8,128,451.10	110,000	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	2,216.301	13.94	0.4799	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put			0.00000	2,745.301	13.94	0.5201	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	2,158.672	13.87	0.4732	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put			0.00000	2,787.672	13.87	0.5268	0.00	0	0
Total R / ¥ Option											35,396,757.10	310,000	210,000
Total R / ¥											35,396,757.10	310,000	210,000
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.84710	0.11133	8.87830			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68820	0.11133	8.71920			0.0000	0.00	0	283
Total R / ¥EN Future											0.00	0	283
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call		0.11133	3,536.49010	3,304.819	14.05	0.6325	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11133	1,453.49010	1,533.819	14.05	0.3675	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11133	3,474.26220	3,244.419	14.05	0.6260	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11133	1,491.26220	1,573.419	14.05	0.3740	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11133	3,599.36910	3,365.889	14.05	0.6391	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11133	1,416.36910	1,494.889	14.05	0.3609	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11133	2,299.91300	2,077.189	13.71	0.4830	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11133	2,416.91300	2,506.189	13.71	0.5170	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11133	4,319.80260	4,068.756	15.26	0.5595	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11133	3,127.80260	3,186.756	15.26	0.4405	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11133	4,267.02150	4,017.183	15.26	0.5552	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11133	3,175.02150	3,235.183	15.26	0.4448	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11133	4,214.67290	3,966.052	15.26	0.5508	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11133	3,222.67290	3,284.052	15.26	0.4492	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,483
SGD / R	On	18/06/2018	Foreign Exchange Future			9.14370		9.10040			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.27120		9.22590			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.39280		9.34630			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			9.97020		9.93050			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			16.44400	17.436	13.86	0.0680	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			1,016.04400	973.736	13.86	0.9320	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			16.05920	16.994	13.89	0.0665	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			1,025.65920	983.294	13.89	0.9335	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			16.83870	17.889	13.84	0.0697	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			1,006.43870	964.189	13.84	0.9303	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			98.19310	102.778	13.43	0.2192	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			872.29310	831.578	13.43	0.7808	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			96.75590	101.269	13.45	0.2165	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			880.85590	840.069	13.45	0.7835	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			99.65230	104.309	13.41	0.2221	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			863.75230	823.109	13.41	0.7779	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			380.70680	399.928	12.30	0.5300	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			404.40680	377.128	12.30	0.4700	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			376.57770	395.394	12.31	0.5259	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			410.27770	382.594	12.31	0.4741	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			384.87650	404.504	12.29	0.5341	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			398.57650	371.704	12.29	0.4659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			549.73760	562.928	13.08	0.5232	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			609.23760	582.728	13.08	0.4768	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			545.82400	558.895	13.10	0.5205	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			615.32400	588.695	13.10	0.4795	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			541.93770	554.886	13.11	0.5178	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			621.43770	594.686	13.11	0.4822	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.95100		2.90250			0.0000	0.00	0	8,320
TRY / R	On	17/09/2018	Foreign Exchange Future			2.90460		2.85470			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.85570		2.80600			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.85240		2.80290			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	8,320
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.63670	0.645	18.56	0.0078	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			758.13670	709.645	18.56	0.9922	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.63810	0.645	18.76	0.0077	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			768.13810	719.645	18.76	0.9923	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.63560	0.644	18.35	0.0078	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			748.13560	699.644	18.35	0.9922	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.42780	7.523	13.63	0.0656	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			509.72780	462.923	13.63	0.9344	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.11580	7.090	13.67	0.0622	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			519.41580	472.490	13.67	0.9378	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.76180	7.982	13.59	0.0692	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			500.06180	453.382	13.59	0.9308	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			60.63950	76.244	12.77	0.3782	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			224.63950	190.543	12.77	0.6218	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			58.19940	73.032	12.78	0.3666	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			232.19940	197.332	12.78	0.6334	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			63.17330	79.567	12.76	0.3900	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			217.17330	183.867	12.76	0.6100	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.62410	31.230	16.10	0.1325	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			755.72410	708.830	16.10	0.8675	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			28.22610	30.749	16.17	0.1303	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			765.32610	718.349	16.17	0.8697	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			29.03370	31.725	16.02	0.1347	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			746.13370	699.325	16.02	0.8653	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	8,320
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.23010		1.22140			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20880		1.19990			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18890		1.18100			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15240		1.14390			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1 360 398 892.92	113,271	1,555,685
Total Options									38 781 007.06	331,176	3,052,723
Grand Total:									1,399,179,899.98	444,447	4,608,408