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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/04/2018 Foreign Exchange Future			12.08200		12.09230			0.0000	241,640,000.00	20,000	0
\$ / R On 16/04/2018 Foreign Exchange Future			12.06790		12.09900			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			12.06960		12.10070			0.0000	0.00	0	1,551
\$ / R On 20/04/2018 Foreign Exchange Future			12.07460		12.10570			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.08120		12.11250			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.08280		12.11420			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.08450		12.11590			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.09110		12.12270			0.0000	0.00	0	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.09440		12.12610			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.09770		12.12950			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.10260		12.13460			0.0000	1,210,260,000.00	100,000	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.10590		12.13800			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.10920		12.14140			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.11420		12.14640			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.11580		12.14800			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.12070		12.15300			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.14190		12.17440			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.15490		12.18760			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.17070		12.20360			0.0000	296,453,910.60	24,358	902,788
\$ / R On 29/06/2018 Foreign Exchange Future			12.18750		12.22090			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.19210		12.22570			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			12.19830		12.23200			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.21990		12.25410			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.22610		12.26040			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.22770		12.26200			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.23080		12.26510			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.23700		12.27150			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.24780		12.28250			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.25710		12.29200			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.28510		12.32050			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.31140		12.34740			0.0000	6,155,700.00	500	50,801
\$ / R	On	28/09/2018	Foreign Exchange Future			12.32850		12.36480			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37020		12.40710			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.37640		12.41330			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.37940		12.41640			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.38710		12.42420			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.39940		12.43660			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.40400		12.44120			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.42560		12.46300			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.44250		12.48000			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.44710		12.48470			0.0000	6,348,021.00	510	21,641
\$ / R	On	31/12/2018	Foreign Exchange Future			12.47320		12.51110			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.53960		12.57770			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.58900		12.62720			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.60240		12.64080			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72310		12.75990			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.00240		13.03480			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.30260		13.33170			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.38940		13.41830			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.48010		13.50870			0.0000	0.00	0	0
Total \$ / R Future												1,760,857,631.60	145,368	1,130,356
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			0.07290	0.000	14.42	0.0000	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			442.37290	432.000	14.42	1.0000	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			156.62620	173.904	13.61	0.7460	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			45.62620	31.804	13.61	0.2540	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			29.09380	28.586	13.41	0.2202	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			229.79380	198.186	13.41	0.7798	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			75.56530	80.147	12.68	0.4259	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			151.26530	124.747	12.68	0.5741	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,177.52480	2,208.821	23.61	0.9998	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.02480	0.021	23.61	0.0002	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,885.88840	2,917.278	31.48	0.9996	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.08840	0.078	31.48	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,696.08370	3,727.464	42.12	0.9991	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.28370	0.264	42.12	0.0009	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			129.78630	140.987	12.65	0.5264	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	26/04/2018	Foreign Exchange Option	12.11	Call			135.68630	115.487	12.65	0.4736	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			443.10630	413.564	12.45	0.8735	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			20.40630	22.464	12.45	0.1265	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			61.78200	67.397	12.46	0.2974	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			274.48200	248.497	12.46	0.7026	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			391.53680	362.762	12.45	0.8333	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			28.83680	31.662	12.45	0.1667	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			51.11520	55.858	12.46	0.2587	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			303.81520	276.958	12.46	0.7413	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			134.50220	145.441	12.48	0.5042	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			157.20220	136.541	12.48	0.4958	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			70.77990	77.110	12.47	0.3280	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			253.47990	228.210	12.47	0.6720	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			190.09750	167.567	12.47	0.5634	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			107.39750	116.467	12.47	0.4366	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			374.88630	346.409	12.45	0.8183	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			32.18630	35.309	12.45	0.1817	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,107.41710	3,139.009	29.65	0.9995	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.11710	0.109	29.65	0.0005	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			139.76770	151.049	12.51	0.5154	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			152.46770	132.149	12.51	0.4846	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			319.02570	291.767	12.46	0.7597	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			46.32570	50.667	12.46	0.2403	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,677.79870	1,709.299	19.88	0.9976	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.49870	0.399	19.88	0.0024	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,537.42960	3,569.026	33.28	0.9995	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.12960	0.126	33.28	0.0005	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			420.33810	443.578	14.00	0.8271	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			46.43810	37.978	14.00	0.1729	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			631.53780	600.631	12.01	0.9576	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			5.43780	6.231	12.01	0.0424	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			36.19620	42.124	12.30	0.2029	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			362.29620	336.524	12.30	0.7971	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			236.07850	252.156	13.25	0.6373	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			115.57850	99.856	13.25	0.3627	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			0.00000	163.056	12.52	0.4907	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			0.00000	165.656	12.52	0.5093	16,565,580.00	100,000	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			108.07520	115.731	12.38	0.3937	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			242.67520	218.332	12.38	0.6063	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,492.19210	3,524.327	28.58	0.9991	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.19210	0.227	28.58	0.0009	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			635.51760	661.401	14.74	0.8864	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			33.51760	27.301	14.74	0.1136	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.13970	0.860	18.20	0.0045	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,723.13970	1,754.960	18.20	0.9955	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,259.02350	2,291.140	20.08	0.9983	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.42350	0.340	20.08	0.0017	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,354.03000	2,386.146	19.86	0.9983	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.43000	0.346	19.86	0.0017	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			42.12720	35.223	14.69	0.1316	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			645.72720	671.023	14.69	0.8684	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,614.11720	3,646.327	29.06	0.9983	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.51720	0.526	29.06	0.0017	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,152.75160	2,184.796	19.13	0.9972	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.75160	0.596	19.13	0.0028	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			225.71210	239.882	12.98	0.5605	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			173.71210	155.682	12.98	0.4395	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,250.14920	1,218.131	15.22	0.9883	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			2.14920	2.331	15.22	0.0117	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			488.23210	459.262	12.23	0.8267	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			40.23210	43.462	12.23	0.1733	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			133.75760	141.890	12.65	0.3953	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			286.75760	262.590	12.65	0.6047	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,716.63730	3,749.038	25.51	0.9972	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			1.03730	0.938	25.51	0.0028	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,256.79460	3,289.160	23.29	0.9966	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.19460	1.060	23.29	0.0034	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,633.46410	1,664.585	16.91	0.9769	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			7.86410	6.485	16.91	0.0231	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			699.23540	721.658	14.63	0.8022	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			86.83540	76.558	14.63	0.1978	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.04190	0.032	23.01	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,496.44190	5,529.332	23.01	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.04100	0.031	23.01	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,506.44100	5,539.331	23.01	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.04290	0.032	23.01	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,486.44290	5,519.332	23.01	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,177.14180	4,209.901	23.01	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.74180	0.601	23.01	0.0018	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,908.80160	2,941.450	19.70	0.9935	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.40160	2.150	19.70	0.0065	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			24.33620	20.515	16.25	0.0573	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,460.73620	1,489.815	16.25	0.9427	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			70.46920	62.445	15.21	0.1534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			916.86920	941.745	15.21	0.8466	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			174.32900	159.370	13.80	0.3391	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			470.72900	488.671	13.80	0.6609	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,209.95300	1,178.326	12.48	0.9707	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			6.35300	7.625	12.48	0.0293	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			76.60700	68.057	15.09	0.1655	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			873.00700	897.357	15.09	0.8345	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			385.09250	360.548	12.72	0.6115	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			181.49250	189.848	12.72	0.3885	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			81.90240	72.912	14.99	0.1757	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			838.30240	862.212	14.99	0.8243	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,938.78370	2,971.437	19.85	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.38370	2.137	19.85	0.0064	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			116.10760	104.683	14.47	0.2395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			662.50760	683.983	14.47	0.7605	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,298.62370	3,331.320	21.57	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.22370	2.020	21.57	0.0057	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			21.51000	18.067	16.32	0.0512	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,517.91000	1,547.367	16.32	0.9488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			46.53750	40.732	15.83	0.1047	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,142.93750	1,170.032	15.83	0.8953	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,609.03470	2,641.630	18.26	0.9925	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.63470	2.330	18.26	0.0075	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			747.62400	717.356	12.27	0.8619	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			44.02400	46.656	12.27	0.1381	0.00	0	20,066
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			204.69470	188.149	13.54	0.3868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			401.09470	417.449	13.54	0.6132	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,316.95510	4,349.747	23.01	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.55510	0.447	23.01	0.0013	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,509.13860	2,541.711	17.78	0.9921	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.73860	2.411	17.78	0.0079	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			53.11200	46.668	15.63	0.1184	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,069.51200	1,095.968	15.63	0.8816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,328.61430	3,361.313	21.72	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			2.21430	2.013	21.72	0.0056	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			57.70420	50.827	15.50	0.1278	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,024.10420	1,050.127	15.50	0.8722	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,957.56070	3,990.252	23.01	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.16070	0.952	23.01	0.0027	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			33.67150	28.667	16.09	0.0769	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,310.07150	1,337.967	16.09	0.9231	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,286.99090	4,319.776	23.01	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.59090	0.476	23.01	0.0014	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			11.47060	9.471	16.63	0.0287	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,807.87060	1,838.771	16.63	0.9713	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,228.64760	3,261.337	21.24	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			2.24760	2.037	21.24	0.0058	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			35.04980	29.878	16.06	0.0798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,291.44980	1,319.178	16.06	0.9202	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,207.09730	4,239.865	23.01	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.69730	0.565	23.01	0.0017	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			9.26790	7.612	16.73	0.0235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,905.66790	1,936.912	16.73	0.9765	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,176.48650	5,209.366	23.01	0.9998	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	17.38	Call			0.08650	0.066	23.01	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,796.59980	4,829.457	23.01	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.19980	0.157	23.01	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,076.50810	5,109.383	23.01	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.10810	0.083	23.01	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			16.41640	13.684	16.45	0.0400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,642.81640	1,672.984	16.45	0.9600	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			19.39530	16.243	16.37	0.0466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,565.79530	1,595.543	16.37	0.9534	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,006.52620	5,039.398	23.01	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.12620	0.098	23.01	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			16.07630	13.393	16.46	0.0392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,652.47630	1,682.693	16.46	0.9608	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			255.40020	236.508	13.16	0.4605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			311.80020	325.808	13.16	0.5395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			14.17290	11.767	16.52	0.0349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,710.57290	1,741.067	16.52	0.9651	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			259.41870	240.356	13.14	0.4661	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			305.81870	319.656	13.14	0.5339	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			17.11730	14.285	16.43	0.0415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,623.51730	1,653.585	16.43	0.9585	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,716.63760	4,749.487	23.01	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.23760	0.187	23.01	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			6.71250	5.472	16.89	0.0174	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,053.11250	2,084.772	16.89	0.9826	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			32.34450	27.502	16.11	0.0742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,328.74450	1,356.802	16.11	0.9258	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			17.47830	14.595	16.42	0.0423	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,613.87830	1,643.895	16.42	0.9577	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,446.82270	4,479.638	23.01	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.42270	0.338	23.01	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			319.42450	296.580	12.84	0.5409	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			235.82450	245.880	12.84	0.4591	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,588.55370	3,621.275	22.96	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.15370	1.976	22.96	0.0053	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,330.05150	2,362.239	17.18	0.9902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.65150	2.939	17.18	0.0098	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.32440	2.092	20.37	0.0062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,048.72440	3,081.392	20.37	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			239.86980	221.660	13.27	0.4387	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			336.26980	350.960	13.27	0.5613	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,098.70070	3,131.375	20.61	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.30070	2.075	20.61	0.0061	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			245.70830	256.059	12.86	0.4709	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			309.30830	286.759	12.86	0.5291	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			54.90150	48.288	15.58	0.1221	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,051.30150	1,077.588	15.58	0.8779	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,018.73950	3,051.403	20.23	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.33950	2.103	20.23	0.0062	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			299.89280	313.558	13.11	0.5283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			263.49280	244.258	13.11	0.4717	122,129.15	500	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,346.40000	8,379.300	23.01	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.01	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,798.87530	2,831.506	19.17	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.47530	2.206	19.17	0.0068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			446.33630	420.483	12.61	0.6691	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			142.73630	149.783	12.61	0.3309	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			304.33700	281.937	12.87	0.5233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			250.73700	261.237	12.87	0.4767	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,018.49350	987.455	12.40	0.9416	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			14.89350	16.755	12.40	0.0584	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			534.62540	507.238	12.48	0.7402	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			101.02540	106.538	12.48	0.2598	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			549.04780	521.443	12.46	0.7506	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			95.44780	100.743	12.46	0.2494	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,189.26440	1,216.729	15.95	0.9030	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			42.86440	37.429	15.95	0.0970	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			663.88590	634.807	12.31	0.8224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			60.28590	64.107	12.31	0.1776	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			26.32040	28.601	12.34	0.0920	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			879.92040	849.301	12.34	0.9080	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			37.30550	39.829	12.30	0.1213	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			790.90550	760.529	12.30	0.8787	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			513.40360	486.350	12.51	0.7244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			109.80360	115.650	12.51	0.2756	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			82.44630	87.218	12.41	0.2242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			586.04630	557.918	12.41	0.7758	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			240.73600	250.940	12.85	0.4650	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			314.33600	291.640	12.85	0.5350	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,880.37720	3,913.643	21.40	0.9968	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.27720	1.143	21.40	0.0032	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,401.63250	3,434.723	20.71	0.9940	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.53250	2.223	20.71	0.0060	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,606.52550	1,636.204	16.63	0.9402	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			27.42550	23.704	16.63	0.0598	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,776.56080	1,807.147	16.89	0.9514	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			22.26080	19.247	16.89	0.0486	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,414.48970	1,442.659	16.36	0.9069	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			46.48970	40.959	16.36	0.0931	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			398.58450	374.542	12.96	0.5788	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			236.58450	246.242	12.96	0.4212	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,536.06790	1,565.138	16.57	0.9224	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	06/07/2018	Foreign Exchange Option	13.73	Call			38.06790	33.438	16.57	0.0776	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,593.81220	1,623.082	16.67	0.9103	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			47.91220	42.982	16.67	0.0897	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,463.40060	3,497.097	19.04	0.9920	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.80060	3.197	19.04	0.0080	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			22.61830	20.105	17.74	0.0437	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,212.21830	2,244.005	17.74	0.9563	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,682.37300	3,716.206	19.23	0.9941	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.77300	2.306	19.23	0.0059	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,960.89730	1,991.910	17.30	0.9405	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			31.29730	28.010	17.30	0.0595	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,056.36110	2,087.652	17.47	0.9461	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			28.36110	25.352	17.47	0.0539	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			255.70080	266.385	13.10	0.4079	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			460.80080	437.185	13.10	0.5921	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,050.04890	4,084.286	18.84	0.9966	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.54890	1.286	18.84	0.0034	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,552.23250	3,586.171	18.77	0.9922	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.73250	3.171	18.77	0.0078	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,587.28830	1,616.539	16.60	0.8964	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			58.78830	53.539	16.60	0.1036	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			362.37870	343.132	13.52	0.4850	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			61.66570	56.335	16.66	0.1052	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,639.16570	1,668.535	16.66	0.8948	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,899.88220	3,934.120	18.48	0.9951	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			2.38220	1.920	18.48	0.0049	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			399.87870	415.332	13.52	0.5150	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,356.88840	2,389.162	17.84	0.9491	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			28.88840	26.262	17.84	0.0509	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,251.25440	4,286.450	17.57	0.9962	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.75440	1.550	17.57	0.0038	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,733.76940	3,768.719	17.57	0.9913	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			4.26940	3.819	17.57	0.0087	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,572.13940	1,600.979	16.41	0.8600	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			92.63940	86.079	16.41	0.1400	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,802.02080	3,837.127	18.61	0.9837	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			9.42080	8.527	18.61	0.0163	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			275.82860	261.619	14.57	0.3462	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			778.42860	800.219	14.57	0.6538	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,384.22020	1,348.808	12.41	0.9209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			36.82020	37.408	12.41	0.0791	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			248.35840	235.151	14.78	0.3172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			860.95840	883.751	14.78	0.6828	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,822.02640	2,855.544	17.96	0.9535	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			29.42640	26.944	17.96	0.0465	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			385.12070	367.396	13.91	0.4526	0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	17/09/2018		Foreign Exchange Option	12.50	Put		537.72070	555.996	13.91	0.5474	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.61	Call		346.84270	330.289	14.12	0.4170	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.61	Put		609.44270	628.889	14.12	0.5830	0.00	0	5,300
\$ / R	On	17/09/2018		Foreign Exchange Option	15.97	Put		3,634.25100	3,669.308	18.59	0.9800	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	15.97	Call		11.65100	10.708	18.59	0.0200	0.00	0	5,300
\$ / R	On	17/09/2018		Foreign Exchange Option	16.04	Put		3,703.37920	3,738.401	18.61	0.9815	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	16.04	Call		10.77920	9.801	18.61	0.0185	0.00	0	1,550
\$ / R	On	17/09/2018		Foreign Exchange Option	12.65	Call		333.86000	317.717	14.19	0.4045	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.65	Put		636.46000	656.317	14.19	0.5955	0.00	0	1,550
\$ / R	On	17/09/2018		Foreign Exchange Option	13.65	Put		1,432.06760	1,459.835	16.06	0.8206	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.65	Call		129.46760	121.235	16.06	0.1794	0.00	0	1,464
\$ / R	On	17/09/2018		Foreign Exchange Option	13.73	Call		119.61670	111.895	16.17	0.1673	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.73	Put		1,502.21670	1,530.495	16.17	0.8327	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	17.02	Put		4,675.27460	4,710.977	18.61	0.9949	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	17.02	Call		2.67460	2.377	18.61	0.0051	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.36	Call		169.97630	160.242	15.55	0.2289	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.36	Put		1,182.57630	1,208.842	15.55	0.7711	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	16.08	Put		3,742.83120	3,777.871	18.61	0.9824	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	16.08	Call		10.23120	9.271	18.61	0.0176	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.75	Call		774.63070	748.067	12.82	0.7231	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.75	Put		177.23070	186.667	12.82	0.2769	0.00	0	73,314
\$ / R	On	17/09/2018		Foreign Exchange Option	13.25	Call		188.50470	177.906	15.34	0.2506	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.25	Put		1,091.10470	1,116.506	15.34	0.7494	0.00	0	73,314
\$ / R	On	17/09/2018		Foreign Exchange Option	16.29	Put		3,950.25000	3,985.503	18.61	0.9865	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	16.29	Call		7.65000	6.903	18.61	0.0135	0.00	0	73,314
\$ / R	On	17/09/2018		Foreign Exchange Option	11.85	Call		709.67150	684.126	12.95	0.6873	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.85	Put		212.27150	222.726	12.95	0.3127	0.00	0	48,200
\$ / R	On	17/09/2018		Foreign Exchange Option	12.00	Call		619.67010	595.670	13.14	0.6323	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.00	Put		272.27010	284.270	13.14	0.3677	0.00	0	13,300
\$ / R	On	17/09/2018		Foreign Exchange Option	13.30	Put		1,132.42800	1,158.229	15.43	0.7595	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.30	Call		179.82800	169.629	15.43	0.2405	0.00	0	1,500
\$ / R	On	17/09/2018		Foreign Exchange Option	11.60	Call		881.74760	852.719	12.69	0.7735	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.60	Put		134.34760	141.319	12.69	0.2265	0.00	0	2,000
\$ / R	On	17/09/2018		Foreign Exchange Option	12.30	Call		466.11110	445.188	13.53	0.5220	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.30	Put		418.71110	433.788	13.53	0.4780	0.00	0	100
\$ / R	On	17/09/2018		Foreign Exchange Option	11.50	Call		957.53230	927.471	12.62	0.8045	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.50	Put		110.13230	116.071	12.62	0.1955	0.00	0	45,000
\$ / R	On	17/09/2018		Foreign Exchange Option	12.77	Put		720.32250	741.362	14.42	0.6313	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.77	Call		297.72250	282.762	14.42	0.3687	0.00	0	5,200
\$ / R	On	17/09/2018		Foreign Exchange Option	13.50	Put		1,301.79020	1,329.058	15.82	0.7961	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	13.50	Call		149.19020	140.458	15.82	0.2039	0.00	0	3,000
\$ / R	On	17/09/2018		Foreign Exchange Option	11.70	Call		809.43400	781.518	12.76	0.7406	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	11.70	Put		162.03400	170.118	12.76	0.2594	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	14.85	Call		40.64950	37.239	17.74	0.0621	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	14.85	Put		2,543.24950	2,575.839	17.74	0.9379	0.00	0	0
\$ / R	On	17/09/2018		Foreign Exchange Option	12.80	Put		741.91330	763.238	14.48	0.6399	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	12.80	Call			289.31330	274.638	14.48	0.3601	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			973.08880	942.831	12.60	0.8105	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			105.68880	111.431	12.60	0.1895	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			40.20050	36.827	17.75	0.0615	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,552.80050	2,585.427	17.75	0.9385	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			39.75540	36.419	17.76	0.0609	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,562.35540	2,595.019	17.76	0.9391	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,441.43380	4,476.743	18.93	0.9899	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			6.23380	5.243	18.93	0.0101	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,897.83820	3,932.351	18.93	0.9806	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.63820	10.851	18.93	0.0194	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,560.15700	1,588.928	16.24	0.8312	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			124.95700	117.428	16.24	0.1688	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,171.71780	2,203.290	17.06	0.8841	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			88.81780	83.490	17.06	0.1159	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,705.55350	2,738.468	17.78	0.9218	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			58.85350	54.869	17.78	0.0782	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,614.66300	4,650.574	19.29	0.9837	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			11.06300	9.974	19.29	0.0163	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,073.79530	4,108.990	19.29	0.9718	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			20.19530	18.390	19.29	0.0282	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,550.72580	1,578.806	16.14	0.7995	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			167.12580	158.206	16.14	0.2005	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,401.12000	4,436.857	19.30	0.9782	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			15.32000	13.957	19.30	0.0218	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			264.59150	275.304	13.10	0.3248	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			788.79150	762.404	13.10	0.6752	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			165.04210	156.314	16.20	0.1962	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,600.84210	1,629.214	16.20	0.8038	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,503.44830	2,535.895	17.45	0.8994	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			80.04830	75.296	17.45	0.1006	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,656.30410	1,620.866	12.90	0.9201	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			45.10410	46.866	12.90	0.0799	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,071.70820	1,095.738	15.18	0.6850	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			292.90820	279.738	15.18	0.3150	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			192.65910	200.861	12.92	0.2552	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			963.85910	934.861	12.92	0.7448	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,861.37390	4,897.670	19.38	0.9802	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			14.37390	13.270	19.38	0.0198	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,263.14910	4,298.715	19.38	0.9662	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			26.14910	24.315	19.38	0.0338	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,544.58730	1,571.936	16.09	0.7733	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			207.58730	197.536	16.09	0.2267	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,417.24860	1,443.806	15.86	0.7415	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			247.24860	236.306	15.86	0.2585	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,271.60130	3,306.318	18.57	0.9262	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call		61.60130	58.818	18.57	0.0738	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call		91.38860	86.824	17.64	0.1062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put		2,686.68860	2,719.724	17.64	0.8938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put		911.71930	932.919	14.77	0.6164	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call		396.41930	380.019	14.77	0.3836	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put		1,059.09130	1,082.265	15.10	0.6589	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call		343.79130	329.365	15.10	0.3411	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put		583.13200	600.071	13.98	0.4917	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call		567.83200	547.171	13.98	0.5083	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call		1,044.39740	1,014.625	12.97	0.7519	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put		199.69740	207.525	12.97	0.2481	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put		1,542.23220	1,568.940	16.06	0.7621	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call		226.93220	216.040	16.06	0.2379	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call		407.95680	391.240	14.71	0.3926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put		883.25680	904.140	14.71	0.6074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put		3,520.58700	3,555.834	18.98	0.9341	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call		55.28700	52.934	18.98	0.0659	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put		2,508.92320	2,540.978	17.37	0.8810	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call		103.62320	98.078	17.37	0.1190	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call		90.82670	86.295	17.66	0.1056	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put		2,696.12670	2,729.195	17.66	0.8944	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call		91.95480	87.356	17.63	0.1068	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put		2,677.25480	2,710.256	17.63	0.8932	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put		4,774.30840	4,810.631	19.36	0.9751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call		19.00840	17.731	19.36	0.0249	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put		5,086.19740	5,122.957	19.28	0.9776	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call		17.29740	16.157	19.28	0.0224	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put		4,449.95900	4,485.980	19.28	0.9623	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call		31.05900	29.180	19.28	0.0377	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put		1,538.38450	1,564.846	16.01	0.7495	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call		249.48450	238.046	16.01	0.2505	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put		2,661.54810	2,693.615	17.38	0.8603	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call		139.24810	133.215	17.38	0.1397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,124.75230	1,094.892	13.23	0.7154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		297.55230	305.892	13.23	0.2846	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call		965.40220	938.770	13.45	0.6535	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put		398.20220	409.770	13.45	0.3465	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		1,332.06470	1,300.371	13.06	0.7820	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		204.86470	211.371	13.06	0.2180	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call		2,320.73020	2,281.223	11.82	0.9629	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put		23.53020	22.223	11.82	0.0371	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		306.44380	293.960	16.11	0.2657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		1,729.24380	1,754.960	16.11	0.7343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		1,164.40420	1,134.163	13.20	0.7292	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		277.20420	285.163	13.20	0.2708	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		2,091.16040	2,119.491	16.58	0.7858	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	14.48	Call			238.36040	228.491	16.58	0.2142	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,251.92840	1,274.533	15.31	0.6452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			429.12840	413.533	15.31	0.3548	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			149.52430	144.245	17.54	0.1420	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,842.32430	2,875.245	17.54	0.8580	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			148.78300	143.544	17.55	0.1413	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,851.58300	2,884.544	17.55	0.8587	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			150.26750	144.950	17.53	0.1426	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,833.06750	2,865.950	17.53	0.8574	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			471.65050	484.296	13.65	0.3809	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			902.45050	876.696	13.65	0.6191	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			363.92070	350.868	16.41	0.2748	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,984.02070	2,007.768	16.41	0.7252	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			367.44680	354.281	16.39	0.2771	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,967.54680	1,991.181	16.39	0.7229	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			365.68120	352.568	16.40	0.2760	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,975.78120	1,999.468	16.40	0.7240	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			366.82480	358.089	17.73	0.2299	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,152.02480	3,175.689	17.73	0.7701	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			368.81170	360.034	17.71	0.2311	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,134.01170	3,157.634	17.71	0.7689	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,036.17320	7,064.984	19.20	0.9461	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			70.97320	67.384	19.20	0.0539	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			367.81600	359.059	17.72	0.2305	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,143.01600	3,166.660	17.72	0.7695	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			678.44540	665.906	16.86	0.3432	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,516.74540	2,533.306	16.86	0.6568	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			676.48700	663.974	16.87	0.3423	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,524.78700	2,541.374	16.87	0.6577	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			680.41120	667.845	16.85	0.3440	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,508.71120	2,525.245	16.85	0.6560	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,657.31910	2,673.569	17.04	0.6570	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			705.61910	692.969	17.04	0.3430	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			775.95230	763.209	17.04	0.3600	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,627.25230	2,643.110	17.04	0.6400	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			780.05060	767.267	17.02	0.3616	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,611.35060	2,627.167	17.02	0.6384	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			777.99790	765.239	17.03	0.3608	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,619.29790	2,635.138	17.03	0.6392	0.00	0	0
Total \$ / R Option												16,687,709.15	100,500	2,234,632
Total \$ / R												1,777,545,340.75	245,868	3,364,988
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.17070		12.20360			0.0000	24,341.40	2	395
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.31140		12.34740			0.0000	0.00	0	50
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.44710		12.48470			0.0000	0.00	0	28

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			12.72310		12.75990			0.0000	0.00	0	0
Total \$ / R MAXI Future											24,341.40	2	473
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			1,330.35820	1,102.711	16.56	0.0329	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			173,970.35820	177,032.711	16.56	0.9671	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			1,302.54860	1,079.044	16.57	0.0323	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			174,942.54860	178,009.044	16.57	0.9677	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			1,358.73670	1,126.840	16.54	0.0336	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			172,998.73670	176,056.840	16.54	0.9664	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			9,085.28910	8,470.375	16.58	0.1309	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			175,345.28910	178,330.375	16.58	0.8691	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			8,997.13220	8,387.124	16.60	0.1298	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			176,257.13220	179,247.124	16.60	0.8702	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			9,174.36040	8,554.328	16.57	0.1321	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			174,434.36040	177,414.328	16.57	0.8679	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			8,543.80720	8,123.279	17.81	0.0997	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			279,073.80720	282,413.279	17.81	0.9003	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			8,492.11010	8,074.775	17.83	0.0991	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			280,022.11010	283,364.775	17.83	0.9009	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			8,440.80150	8,026.458	17.84	0.0986	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			280,970.80150	284,316.458	17.84	0.9014	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			36,568.12430	35,256.756	16.40	0.2760	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			197,578.12430	199,946.756	16.40	0.7240	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			36,392.06780	35,086.815	16.41	0.2748	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			198,402.06780	200,776.814	16.41	0.7252	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			36,744.67510	35,428.102	16.39	0.2771	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			196,754.67510	199,118.102	16.39	0.7229	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											24,341.40	2	473
£ / R	On	30/04/2018			17.14810		17.14310			0.0000	0.00	0	9
£ / R	On	15/05/2018			17.19360		17.18950			0.0000	0.00	0	11
£ / R	On	18/06/2018			17.29450		17.29110			0.0000	34,710,061.50	2,007	187,577
£ / R	On	17/09/2018			17.56370		17.56370			0.0000	4,390,925.00	250	18,494
£ / R	On	14/12/2018			17.82610		17.82750			0.0000	0.00	0	4,345
£ / R	On	18/03/2019			18.10760		18.10980			0.0000	0.00	0	3,129
£ / R	On	14/06/2019			18.37440		18.37070			0.0000	0.00	0	5,465
Total £ / R Future											39,100,986.50	2,257	219,030
£ / R	On	30/04/2018	17.23	Put			268.83510	258.868	13.42	0.5541	0.00	0	0
£ / R	On	30/04/2018	17.23	Call			181.93510	176.968	13.42	0.4459	0.00	0	0
£ / R	On	15/05/2018	16.85	Call			486.93400	484.088	13.28	0.6954	0.00	0	0
£ / R	On	15/05/2018	16.85	Put			147.43400	140.488	13.28	0.3046	0.00	0	0
£ / R	On	18/06/2018	0.20	Call			17,091.10000	17,094.500	21.83	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	21.83	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			215.76440	210.976	14.65	0.3087	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			814.66440	806.476	14.65	0.6913	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			334.99020	329.683	14.07	0.4355	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			543.89020	535.183	14.07	0.5645	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,118.34950	3,114.159	17.83	0.9818	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			9.44950	8.659	17.83	0.0182	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			213.28640	208.517	14.67	0.3058	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			822.18640	814.017	14.67	0.6942	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			210.83460	206.087	14.68	0.3030	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			829.73460	821.587	14.68	0.6970	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			425.62560	419.548	15.03	0.3687	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,111.92560	1,105.848	15.03	0.6313	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			422.73720	416.665	15.04	0.3667	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,119.03720	1,112.965	15.04	0.6333	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			428.53230	422.450	15.02	0.3706	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,104.83230	1,098.750	15.02	0.6294	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			751.19090	744.355	14.89	0.4731	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,033.69090	1,028.255	14.89	0.5269	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			747.39450	740.562	14.89	0.4714	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,039.89450	1,034.462	14.89	0.5286	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			743.60950	736.780	14.90	0.4696	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,046.10950	1,040.680	14.90	0.5304	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			969.60170	961.584	14.96	0.5013	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,149.80170	1,143.984	14.96	0.4987	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			965.60300	957.588	14.96	0.4998	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,155.80300	1,149.988	14.96	0.5002	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			961.61210	953.614	14.97	0.4983	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,161.81210	1,156.014	14.97	0.5017	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,077.82520	1,073.197	14.95	0.4984	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,337.12520	1,328.797	14.95	0.5016	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,073.91060	1,069.294	14.96	0.4971	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,343.21060	1,334.894	14.96	0.5029	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,081.74470	1,077.114	14.95	0.4997	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,331.04470	1,322.714	14.95	0.5003	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												39,100,986.50	2,257	220,030
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11302		0.11341			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11406		0.11448			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11431		0.11474			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11614		0.11659			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11821		0.11868			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12273		0.12320			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.81	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put		875,659.40000	875,698.000	24.81	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put		882,659.40000	882,698.000	24.81	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.00000	0.000	24.81	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	24.81	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put		876,659.40000	876,698.000	24.81	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	24.81	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put		877,659.40000	877,698.000	24.81	1.0000	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call		22.86570	16.923	17.66	0.0479	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put		1,574.96570	1,611.223	17.66	0.9521	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call		13.87420	14.334	24.61	0.0313	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put		2,565.97420	2,608.634	24.61	0.9687	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call		132.27440	119.993	16.61	0.2523	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put		684.37440	714.293	16.61	0.7477	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	23.40	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,525.80000	875,568.500	23.40	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	23.40	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,525.80000	822,568.500	23.40	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	23.40	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,525.80000	876,568.500	23.40	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	23.40	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,525.80000	877,568.500	23.40	1.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		163.22560	151.916	18.81	0.1995	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,504.22560	1,538.116	18.81	0.8005	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		86.01620	77.241	21.28	0.1046	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,427.01620	2,463.441	21.28	0.8954	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		373.77110	353.759	16.83	0.4060	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		714.77110	739.959	16.83	0.5940	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		602.39000	578.904	16.99	0.4850	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		734.59000	758.204	16.99	0.5150	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		330.49590	314.774	18.75	0.2953	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,462.69590	1,494.074	18.75	0.7047	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		1,078.24300	1,046.254	14.39	0.7472	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		210.44300	225.554	14.39	0.2528	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		731.96450	707.730	18.88	0.4291	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,412.36450	1,435.130	18.88	0.5709	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		557.90200	536.129	21.32	0.3252	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,238.30200	2,263.529	21.32	0.6748	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,086.42620	1,059.304	17.47	0.5844	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		766.82620	786.704	17.47	0.4156	0.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/04/2018	Foreign Exchange Future			14.89650		14.89290			0.0000	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Future			14.94820		14.94830			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.02000		15.02090			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.10070		15.10250			0.0000	21,971,518.50	1,455	122,031
€ / R	On	17/09/2018	Foreign Exchange Future			15.38570		15.39060			0.0000	7,692,850.00	500	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.66820		15.67440			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.98140		15.98740			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.23300		16.23610			0.0000	0.00	0	5,256
Total € / R Future												29,664,368.50	1,955	191,655
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			48.54480	30.998	10.98	0.4686	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			51.44480	37.498	10.98	0.5314	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			357.12190	351.181	11.78	0.7540	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			65.42190	59.381	11.78	0.2460	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			223.00170	219.063	11.61	0.4654	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			263.90170	259.063	11.61	0.5346	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			51.16030	47.547	11.22	0.1269	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			853.66030	848.247	11.22	0.8731	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,105.63830	2,103.378	14.57	0.9917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			3.13830	2.678	14.57	0.0083	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			263.02320	258.316	11.72	0.4377	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			365.52320	359.016	11.72	0.5623	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			674.82180	672.374	12.95	0.7203	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			147.32180	143.074	12.95	0.2797	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			84.02270	81.038	13.68	0.1728	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			981.52270	980.338	13.68	0.8272	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			66.25850	62.067	11.16	0.1579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			768.75850	762.767	11.16	0.8421	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,118.40060	1,114.673	11.81	0.9313	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			25.90060	23.973	11.81	0.0687	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			41.98190	39.979	14.43	0.0928	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,379.48190	1,379.279	14.43	0.9072	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,610.20880	1,607.778	12.97	0.9781	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			7.70880	7.078	12.97	0.0219	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			898.12880	893.058	11.32	0.8854	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			45.62880	42.358	11.32	0.1146	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			256.10070	250.346	12.14	0.4364	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			403.60070	399.646	12.14	0.5636	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,527.61700	6,529.411	23.65	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.11700	0.111	23.65	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,156.00690	1,152.456	11.89	0.9371	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			23.50690	21.757	11.89	0.0629	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,448.23070	5,450.001	23.65	0.9984	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.73070	0.701	23.65	0.0016	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,510.64710	3,512.281	19.36	0.9927	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			3.14710	2.981	19.36	0.0073	0.00	0	6,460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,366.12320	1,363.334	12.34	0.9619	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			13.62320	12.634	12.34	0.0381	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			178.43030	173.639	12.67	0.3277	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			575.93030	572.939	12.67	0.6723	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			175.83210	171.083	12.69	0.3238	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			583.33210	580.383	12.69	0.6762	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			181.06450	176.230	12.65	0.3317	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			568.56450	565.530	12.65	0.6683	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			307.32440	302.125	13.42	0.3460	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			916.72440	916.425	13.42	0.6540	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,241.68550	6,246.466	18.83	0.9962	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,917.07790	1,909.853	12.03	0.9537	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			26.47790	24.153	12.03	0.0463	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,235.35750	1,225.544	11.38	0.8544	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			94.75750	89.844	11.38	0.1456	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			119.66970	117.816	14.97	0.1547	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,530.58490	1,532.928	14.55	0.7996	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			161.18490	158.628	14.55	0.2004	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			348.99580	343.017	13.19	0.3833	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			808.39580	807.317	13.19	0.6167	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			118.56360	116.726	14.98	0.1535	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			17.92800	17.373	18.08	0.0259	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			2.28550	2.166	18.83	0.0038	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,187.32800	4,191.673	18.08	0.9741	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,837.96360	1,841.026	14.98	0.8465	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			117.46760	115.643	14.99	0.1522	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,846.86760	1,849.943	14.99	0.8478	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,829.06970	1,832.116	14.97	0.8453	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,379.23370	2,383.353	15.65	0.8313	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			172.61100	170.548	15.66	0.1678	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,388.21100	2,392.349	15.66	0.8322	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			171.59500	169.547	15.67	0.1669	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,397.19500	2,401.347	15.67	0.8331	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			173.63370	171.553	15.65	0.1687	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			914.32980	913.814	13.34	0.5067	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			759.30880	752.760	13.31	0.4971	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			901.90880	901.360	13.31	0.5029	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			755.50990	748.978	13.33	0.4952	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			908.10990	907.578	13.33	0.5048	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			751.72980	745.214	13.34	0.4933	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,361.52770	1,360.188	14.11	0.5694	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			724.57880	720.151	14.12	0.4292	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,368.47880	1,367.151	14.12	0.5708	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			730.69730	726.245	14.10	0.4320	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,354.59730	1,353.245	14.10	0.5680	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			727.62770	723.188	14.11	0.4306	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 € / R Option												0.00	0	607,507
Total € / R												29,664,368.50	1,955	799,162
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.44230		9.39000			0.0000	66,983,676.20	7,094	19,563
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.55770		9.50630			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.67070		9.61920			0.0000	2,417,675.00	250	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.90350		9.84890			0.0000	0.00	0	0
Total AU\$ / R Future												69,401,351.20	7,344	31,625
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,108.58540	1,057.619	13.89	0.9565	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			8.35890	9.654	13.92	0.0424	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,118.35890	1,067.354	13.92	0.9576	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			8.13880	9.397	13.95	0.0413	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,128.13880	1,077.097	13.95	0.9587	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			8.58540	9.919	13.89	0.0435	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,635.36230	1,586.331	14.47	0.9373	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			21.31220	23.639	14.49	0.0618	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,645.01220	1,595.940	14.49	0.9382	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			22.01840	24.429	14.46	0.0637	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,625.71840	1,576.729	14.46	0.9363	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			21.66230	24.031	14.47	0.0627	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.86330	50.342	15.10	0.0941	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,907.66330	1,859.642	15.10	0.9059	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.36040	49.802	15.11	0.0931	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,917.16040	1,869.102	15.11	0.9069	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.37230	50.889	15.08	0.0950	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,898.17230	1,850.189	15.08	0.9050	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			215.24760	226.166	13.96	0.2666	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,376.34760	1,332.666	13.96	0.7334	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			213.54820	224.387	13.97	0.2649	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,384.64820	1,340.887	13.97	0.7351	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			216.96460	227.963	13.95	0.2684	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,368.06460	1,324.463	13.95	0.7316	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												69,401,351.20	7,344	31,625
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.65340		9.59880			0.0000	96,534.00	10	1,330
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.90540		9.85230			0.0000	0.00	0	0
Total CAD/ R Future												96,534.00	10	1,330
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.89230	3.624	12.51	0.0192	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,224.09230	1,170.224	12.51	0.9808	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.75890	3.460	12.51	0.0185	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	18/06/2018	Foreign Exchange Option	10.83	Put			1,233.95890	1,180.060	12.51	0.9815	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			3.03160	3.796	12.51	0.0200	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,214.23160	1,160.396	12.51	0.9800	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			613.64890	647.689	12.54	0.6831	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			241.34890	222.289	12.54	0.3169	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			607.68520	641.502	12.55	0.6794	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			245.38520	226.102	12.55	0.3206	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			619.65650	653.916	12.53	0.6868	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			237.35650	218.516	12.53	0.3132	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												96,534.00	10	1,330
CHF / R	On	18/06/2018	Foreign Exchange Future			12.79790		12.81750			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.05310		13.07510			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.30620		13.33020			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.80630		13.82760			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			13.43330	13.573	16.26	0.0384	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,735.93330	1,755.674	16.26	0.9616	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			13.31250	13.451	16.30	0.0380	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,745.81250	1,765.551	16.30	0.9620	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			13.55600	13.698	16.21	0.0388	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,726.05600	1,745.798	16.21	0.9612	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			55.49060	54.294	15.45	0.0912	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,020.39060	2,041.194	15.45	0.9088	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			54.92030	53.725	15.47	0.0903	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,029.82030	2,050.625	15.47	0.9097	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			56.06590	54.868	15.44	0.0920	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,010.96590	2,031.768	15.44	0.9080	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			608.29360	598.306	12.59	0.5485	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			488.09360	502.106	12.59	0.4515	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			603.45150	593.518	12.60	0.5456	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			493.25150	507.318	12.60	0.4544	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			613.16120	603.118	12.59	0.5514	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			482.96120	496.918	12.59	0.4486	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			508.12560	503.496	14.37	0.3696	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,400.52560	1,417.195	14.37	0.6304	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			505.76160	501.158	14.39	0.3682	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,408.16160	1,424.858	14.39	0.6318	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			503.40540	498.833	14.40	0.3667	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,415.80540	1,432.533	14.40	0.6333	0.00	0	0
Total CHF / 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 CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93360		1.93140			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94990		1.94840			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96570		1.96460			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99690		1.99600			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			141.45960	142.347	13.07	0.2293	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,027.45960	1,006.347	13.07	0.7707	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			124.99070	125.625	13.20	0.2065	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,110.99070	1,089.625	13.20	0.7935	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			159.97800	161.169	12.93	0.2542	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			945.97800	925.169	12.93	0.7458	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,996.06580	1,982.904	14.29	0.8123	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			168.09510	169.807	14.40	0.1767	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,084.09510	2,070.807	14.40	0.8233	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			156.96870	158.562	14.51	0.1663	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,172.96870	2,159.562	14.51	0.8337	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			180.06580	181.904	14.29	0.1877	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,119.19810	1,124.768	12.82	0.6274	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			573.19810	567.768	12.82	0.3726	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,063.67180	1,068.984	12.85	0.6084	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			617.67180	611.984	12.85	0.3916	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,176.71490	1,182.544	12.78	0.6463	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			530.71490	525.544	12.78	0.3537	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,036.97650	1,030.784	13.52	0.4342	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,250.51820	1,253.188	13.56	0.5522	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,090.51820	1,084.188	13.56	0.4478	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,205.45510	1,207.990	13.60	0.5387	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,145.45510	1,138.990	13.60	0.4613	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,296.97650	1,299.784	13.52	0.5658	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			2.02840		2.02800			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06730		2.06730			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10670		2.10720			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25580		2.25330			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			47.29760	52.514	15.00	0.0883	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,967.29760	1,968.514	15.00	0.9117	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			40.42570	46.228	15.08	0.0789	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,060.42570	2,062.228	15.08	0.9211	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	18/06/2018	Foreign Exchange Option	2.21	Call			55.15920	59.609	14.92	0.0986	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,875.15920	1,875.610	14.92	0.9014	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			124.14180	112.082	15.41	0.1140	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,951.14180	2,939.082	15.41	0.8860	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			115.64230	103.280	15.42	0.1064	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,042.64230	3,030.280	15.42	0.8936	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			107.70460	95.105	15.44	0.0993	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,134.70460	3,122.105	15.44	0.9007	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			818.12540	811.950	13.65	0.4327	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,042.92680	1,031.904	13.72	0.5505	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			870.92680	864.904	13.72	0.4495	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			997.44110	986.594	13.78	0.5338	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			925.44110	919.594	13.78	0.4662	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,090.12540	1,078.950	13.65	0.5673	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,971.79950	1,978.886	13.88	0.6646	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			838.79950	820.886	13.88	0.3354	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,916.57020	1,923.319	13.94	0.6529	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			883.57020	865.319	13.94	0.3471	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,863.40600	1,869.817	14.00	0.6412	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			930.40600	911.817	14.00	0.3588	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			1.55430		1.55850			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57620		1.58040			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.59600		1.60030			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68900		1.69190			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			23.36110	20.311	16.54	0.0453	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,038.36110	2,077.311	16.54	0.9547	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			20.14590	17.455	16.67	0.0395	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,135.14590	2,174.455	16.67	0.9605	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			27.08910	23.634	16.42	0.0520	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,942.08910	1,980.634	16.42	0.9480	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			75.79330	70.691	16.80	0.0908	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,671.79330	2,708.690	16.80	0.9092	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			70.12910	65.343	16.90	0.0845	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,766.12910	2,803.343	16.90	0.9155	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			64.91780	60.428	17.01	0.0787	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,860.91780	2,898.428	17.01	0.9213	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			872.55260	845.003	13.60	0.5803	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			569.55260	585.003	13.60	0.4197	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			823.59660	796.976	13.68	0.5579	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			620.59660	636.976	13.68	0.4421	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	14/12/2018	Foreign Exchange Option	1.56	Call			923.86700	895.390	13.51	0.6028	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			520.86700	535.390	13.51	0.3972	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			843.77750	827.820	15.39	0.4353	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,524.77750	1,537.820	15.39	0.5647	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			813.56780	798.033	15.49	0.4228	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,594.56780	1,608.033	15.49	0.5772	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			875.19890	858.814	15.30	0.4481	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,456.19890	1,468.814	15.30	0.5519	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			0.11920		0.11970			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11880		0.11940			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11820		0.11920			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11460		0.11710			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			1.56180		1.57120			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58560		1.59530			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60850		1.61870			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65460		1.66420			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			8.96240		8.91370			0.0000	2,240,600.00	250	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.06650		9.01890			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.16820		9.12140			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.68840		9.63510			0.0000	0.00	0	0
Total NZ\$/ R Future												2,240,600.00	250	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			14.88340	17.055	14.31	0.0707	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			941.18340	894.655	14.31	0.9293	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			14.49870	16.568	14.33	0.0689	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			950.79870	904.168	14.33	0.9311	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			15.27850	17.557	14.28	0.0726	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			931.57850	885.156	14.28	0.9274	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			73.19000	79.397	14.23	0.1791	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			984.29000	942.897	14.23	0.8209	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			71.99200	78.192	14.25	0.1768	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			993.09200	951.692	14.25	0.8232	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			74.40910	80.623	14.21	0.1815	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			975.50910	934.123	14.21	0.8185	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	8.92	Call			493.38140	519.268	12.87	0.6224	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			291.98140	271.068	12.87	0.3776	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			487.96160	513.654	12.87	0.6184	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			296.56160	275.454	12.87	0.3816	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			482.58120	508.081	12.88	0.6143	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			301.18120	279.881	12.88	0.3857	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			463.36480	484.738	13.99	0.4683	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			748.26480	716.338	13.99	0.5317	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			459.97000	481.218	14.00	0.4657	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			754.87000	722.818	14.00	0.5343	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			466.78010	488.283	13.98	0.4708	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			741.68010	709.884	13.98	0.5292	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												2,240,600.00	250	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25970		1.25870			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26770		1.26700			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27560		1.27500			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34380		1.34250			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			613.00000	603.000		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			713.00000	703.000		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			513.00000	503.000		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			1,030.00000	1,023.000		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			1,130.00000	1,123.000		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			930.00000	923.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			50.00000	56.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			250.00000	256.000		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			150.00000	156.000		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			225.00000	238.000		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			125.00000	138.000		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			325.00000	338.000		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

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 Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.42100		1.41690				0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.42660		1.42250				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			1.24070		1.23750				0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24970		1.24650				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		8.84800	0.11255	8.81790				0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future		8.74780	0.11255	8.71520				0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call	0.11255	971.85380	1,100.840	14.13	0.4665	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put	0.11255	1,592.85380	1,420.840	14.13	0.5335	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call	0.11255	927.93520	1,053.891	14.10	0.4538	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put	0.11255	1,648.93520	1,473.891	14.10	0.5462	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call	0.11255	1,017.03030	1,149.069	14.16	0.4792	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put	0.11255	1,538.03030	1,369.069	14.16	0.5208	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put	0.11255	1,948.27460	1,758.154	13.97	0.6093	0.00	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call	0.11255	727.27460	838.154	13.97	0.3907	0.00	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call	0.11255	1,699.79940	1,829.019	14.53	0.4326	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put	0.11255	3,247.79940	3,051.019	14.53	0.5674	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call	0.11255	4,969.12420	5,200.707	16.82	0.7407	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put	0.11255	1,217.12420	1,122.707	16.82	0.2593	0.00	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call	0.11255	1,656.04710	1,783.364	14.50	0.4258	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put	0.11255	3,304.04710	3,105.364	14.50	0.5742	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call	0.11255	1,612.96880	1,738.400	14.47	0.4191	0.00	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put	0.11255	3,360.96880	3,160.400	14.47	0.5809	0.00	0.00	0	0
Total R / ¥ Option												0.00	0	210,000
Total R / ¥												0.00	0	210,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future		8.76750	0.11255	8.73520				0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future		8.61040	0.11255	8.57710				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	0.11255	2,626.97880	2,804.203	15.10	0.5805	0.00	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	8.67	Put		0.11255	1,974.97880	1,829.203	15.10	0.4195	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11255	2,566.88820	2,742.088	15.06	0.5738	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11255	2,014.88820	1,867.088	15.06	0.4262	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11255	2,687.71430	2,866.948	15.15	0.5872	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11255	1,935.71430	1,791.948	15.15	0.4128	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11255	1,492.60080	1,622.228	14.24	0.4234	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11255	3,040.60080	2,847.228	14.24	0.5766	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11255	3,451.62100	3,615.163	15.68	0.5253	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11255	3,680.62100	3,511.163	15.68	0.4747	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11255	3,397.96040	3,560.111	15.65	0.5208	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11255	3,726.96040	3,556.111	15.65	0.4792	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11255	3,344.74090	3,505.497	15.62	0.5163	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11255	3,773.74090	3,601.497	15.62	0.4837	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			9.31160		9.32170			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.44170		9.45330			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.56550		9.57860			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.14330		10.14940			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			24.41120	21.764	13.53	0.0881	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			802.71120	810.164	13.53	0.9119	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			23.72800	21.113	13.55	0.0858	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			812.02800	819.513	13.55	0.9142	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			25.11430	22.435	13.51	0.0905	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			793.41430	800.835	13.51	0.9095	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			131.17440	127.882	13.20	0.2660	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			687.87440	696.182	13.20	0.7340	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			135.20080	131.842	13.16	0.2728	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			671.90080	680.142	13.16	0.7272	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			133.17240	129.847	13.18	0.2694	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			679.87240	688.147	13.18	0.7306	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			492.17220	483.559	12.14	0.6012	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			283.57220	288.059	12.14	0.3988	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			486.81930	478.228	12.15	0.5970	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			288.21930	292.728	12.15	0.4030	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			497.56570	488.931	12.13	0.6053	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			278.96570	283.431	12.13	0.3947	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			643.40220	638.240	12.82	0.5710	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			484.00220	484.940	12.82	0.4290	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			638.74500	633.598	12.83	0.5682	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			489.34500	490.298	12.83	0.4318	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			634.11760	628.985	12.84	0.5654	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			494.71760	495.685	12.84	0.4346	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.90200		2.94190			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.85460		2.89540			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.80640		2.84690			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.79480		2.83420			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,120
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.50340	0.502	20.90	0.0061	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			718.60340	758.502	20.90	0.9939	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.50590	0.505	21.13	0.0060	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			728.60590	768.505	21.13	0.9940	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.50100	0.498	20.67	0.0061	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			708.60100	748.498	20.67	0.9939	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.95050	4.149	13.77	0.0407	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			471.55050	509.549	13.77	0.9593	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.54270	3.855	13.79	0.0381	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			481.14270	519.255	13.79	0.9619	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.38370	4.464	13.75	0.0434	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			461.98370	499.864	13.75	0.9566	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			72.88120	59.439	13.12	0.3192	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			195.98120	223.039	13.12	0.6808	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			69.82890	57.003	13.16	0.3089	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			202.92890	230.603	13.16	0.6911	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			76.04190	61.971	13.08	0.3298	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			189.14190	215.571	13.08	0.6702	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			28.48220	26.275	16.66	0.1149	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			724.28220	761.475	16.66	0.8851	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			27.99120	25.873	16.74	0.1131	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			733.79120	771.073	16.74	0.8869	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			28.98660	26.689	16.59	0.1168	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			714.78660	751.889	16.59	0.8832	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,120
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.25660		1.26590			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23420		1.24350			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21410		1.22340			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17670		1.18530			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									1 901 385 813.20	157,186	1,598,280
Total Options									16 687 709.15	100,500	3,054,339
Grand Total:									1,918,073,522.35	257,686	4,652,619