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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/04/2018 Foreign Exchange Future			12.06750		12.08410			0.0000	2,316,960.00	192	0
\$ / R On 17/04/2018 Foreign Exchange Future			12.07670		12.08420			0.0000	0.00	0	1,551
\$ / R On 20/04/2018 Foreign Exchange Future			12.07840		12.08750			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.08530		12.09420			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.08710		12.09580			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.08870		12.09750			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.09530		12.10400			0.0000	0.00	0	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.09860		12.10730			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.10190		12.11060			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.10690		12.11550			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.11020		12.11880			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.11350		12.12210			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.11840		12.12700			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.12010		12.12860			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.12500		12.13350			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.14520		12.15400			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.15750		12.16670			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.17300		12.18250			0.0000	363,023,206.00	29,822	900,490
\$ / R On 29/06/2018 Foreign Exchange Future			12.19010		12.19900			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.19480		12.20360			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.20100		12.20960			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Future			12.22280		12.23070			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.22890		12.23680			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.23040		12.23830			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.23350		12.24140			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.23960		12.24740			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.25030		12.25810			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.25950		12.26720			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.28700		12.29450			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.31300		12.32030			0.0000	3,078,250.00	250	53,694
\$ / R	On	28/09/2018	Foreign Exchange Future			12.32990		12.33700			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37090		12.37790			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.37690		12.38390			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.37990		12.38690			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.38740		12.39440			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.39940		12.40650			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.40380		12.41100			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.42480		12.43200			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.44120		12.44850			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.44570		12.45300			0.0000	62,228.50	5	21,666
\$ / R	On	31/12/2018	Foreign Exchange Future			12.47110		12.47860			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.53610		12.54390			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.58430		12.59260			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.59740		12.60580			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.71870		12.72800			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.00330		13.01430			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.30130		13.31230			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.38490		13.39430			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.47210		13.47980			0.0000	0.00	0	0
Total \$ / R Future												368,480,644.50	30,269	1,130,784
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			131.64820	142.500	13.24	1.0000	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			5.74820	0.000	13.24	0.0000	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			7.02440	2.959	18.14	0.0597	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			191.22440	179.659	18.14	0.9403	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			57.01960	44.559	13.10	0.3822	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			114.51960	92.959	13.10	0.6178	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,195.81990	2,204.714	30.41	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01990	0.014	30.41	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,904.25640	2,912.974	40.46	0.9996	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.05640	0.074	40.46	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,715.26180	3,723.247	55.54	0.9988	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			1.06180	0.347	55.54	0.0012	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			114.83300	106.152	11.91	0.5317	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			102.33300	84.852	11.91	0.4683	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			420.35390	409.009	13.02	0.9059	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			16.35390	13.709	13.02	0.0941	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			51.38240	44.868	12.20	0.2553	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			245.38240	230.168	12.20	0.7447	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			367.19050	354.884	12.78	0.8719	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			23.19050	19.585	12.78	0.1281	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			42.01850	36.305	12.36	0.2151	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			276.01850	261.605	12.36	0.7849	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			119.72790	110.752	11.47	0.5024	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			123.72790	106.052	11.47	0.4976	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			59.43690	52.343	12.09	0.2885	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			223.43690	207.643	12.09	0.7115	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			157.46720	140.158	11.70	0.5837	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			93.46720	84.858	11.70	0.4163	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			349.95220	337.290	12.71	0.8585	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			25.95220	21.990	12.71	0.1415	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,126.14200	3,134.700	21.47	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.14200	0.000	21.47	0.0000	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			125.09450	116.353	11.51	0.5170	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			119.09450	101.653	11.51	0.4830	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			291.88380	277.873	12.44	0.8033	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			37.88380	32.573	12.44	0.1967	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,696.15900	1,704.790	20.88	0.9993	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.15900	0.089	20.88	0.0007	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,556.30370	3,564.700	19.80	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.30370	0.000	19.80	0.0000	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			419.67770	419.360	12.83	0.8853	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			26.97770	17.960	12.83	0.1147	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			612.15350	603.143	13.36	0.9662	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			4.85350	4.543	13.36	0.0338	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			31.80350	28.422	12.51	0.1667	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			339.10350	327.022	12.51	0.8333	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			225.32510	220.473	12.38	0.6659	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			85.92510	72.373	12.38	0.3341	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			137.76980	131.637	11.66	0.4863	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			153.26980	138.537	11.66	0.5137	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			93.88420	88.555	11.73	0.3710	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			209.38420	195.455	11.73	0.6290	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,511.28200	3,519.895	30.02	0.9996	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.08200	0.095	30.02	0.0004	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			640.96160	644.756	14.09	0.9216	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			19.76160	14.956	14.09	0.0784	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.62110	0.410	18.93	0.0024	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,741.82110	1,750.210	18.93	0.9976	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,278.15330	2,286.696	21.30	0.9989	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.25330	0.196	21.30	0.0011	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,373.22990	2,381.782	20.69	0.9990	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.22990	0.182	20.69	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			26.72220	21.798	14.06	0.0993	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			649.72220	653.398	14.06	0.9007	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,633.21930	3,641.698	28.03	0.9996	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.21930	0.098	28.03	0.0004	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,171.76120	2,180.169	19.51	0.9986	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.36120	0.269	19.51	0.0014	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			213.98940	210.793	12.27	0.5685	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			142.58940	130.893	12.27	0.4315	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,229.95570	1,221.306	15.43	0.9931	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			1.35570	1.207	15.43	0.0069	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			459.07460	447.046	11.48	0.8657	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			30.47460	26.946	11.48	0.1343	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			120.97580	116.557	12.06	0.3790	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			254.47580	241.557	12.06	0.6210	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,736.83050	3,745.533	26.52	0.9977	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.83050	0.733	26.52	0.0023	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,276.90900	3,285.583	24.05	0.9974	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.90900	0.783	24.05	0.0026	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,650.97040	1,658.862	16.77	0.9838	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.97040	4.062	16.77	0.0162	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			702.65120	705.369	14.31	0.8205	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			69.35120	62.869	14.31	0.1795	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.32680	0.259	23.57	0.0008	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			12.21500	10.399	16.23	0.0330	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,639.71500	1,647.399	16.23	0.9670	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,609.24510	3,618.618	23.52	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.74510	1.618	23.52	0.0045	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,350.06110	2,359.069	17.22	0.9926	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.56110	2.069	17.22	0.0074	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			23.70130	20.664	15.80	0.0613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,341.20130	1,347.664	15.80	0.9387	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			212.81360	201.425	12.82	0.4332	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			330.31360	328.425	12.82	0.5668	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,119.26350	3,128.606	20.97	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.76350	1.606	20.97	0.0049	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			290.64970	276.549	12.38	0.5440	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			228.14970	223.549	12.38	0.4560	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			42.11950	37.895	15.21	0.1056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,059.61950	1,064.895	15.21	0.8944	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,039.27580	3,048.612	20.55	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.77580	1.612	20.55	0.0050	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.77080	1.609	20.71	0.0050	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,069.27080	3,078.609	20.71	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,367.50000	8,377.000	23.57	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.57	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,819.32710	2,828.643	19.40	0.9946	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.82710	1.643	19.40	0.0054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			238.16250	233.590	12.40	0.4687	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			280.66250	266.590	12.40	0.5313	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			275.76130	261.706	12.41	0.5249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			243.26130	238.706	12.41	0.4751	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			995.95930	986.511	12.42	0.9496	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			13.45930	13.511	12.42	0.0504	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			293.23090	290.900	12.66	0.5311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			235.73090	223.900	12.66	0.4689	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			520.49540	507.211	12.02	0.7682	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			87.99540	84.211	12.02	0.2318	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,199.52860	1,205.643	15.59	0.9181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			32.02860	28.643	15.59	0.0819	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			417.13100	403.241	12.17	0.6822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			134.63100	130.241	12.17	0.3178	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			23.53730	22.518	12.17	0.0792	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			856.03730	845.518	12.17	0.9208	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			33.30630	31.154	12.00	0.1051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			765.80630	754.154	12.00	0.8949	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			505.94780	492.568	12.04	0.7574	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			93.44780	89.568	12.04	0.2426	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			75.34520	71.819	11.98	0.2057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			557.84520	544.819	11.98	0.7943	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			233.12390	228.537	12.39	0.4624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			285.62390	271.537	12.39	0.5376	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			636.53600	624.068	11.88	0.8417	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			54.03600	51.068	11.88	0.1583	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			484.55850	471.043	12.07	0.7407	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			102.05850	98.043	12.07	0.2593	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			322.12200	307.985	12.32	0.5823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			199.62200	194.985	12.32	0.4177	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			431.51620	430.869	13.24	0.6486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			164.01620	153.870	13.24	0.3514	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03000	0.022	23.57	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,517.53000	5,527.022	23.57	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02930	0.021	23.57	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,527.52930	5,537.022	23.57	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03080	0.023	23.57	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,507.53080	5,517.023	23.57	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			17.59820	15.178	15.99	0.0465	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,475.09820	1,482.178	15.99	0.9535	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			55.50110	50.272	14.83	0.1360	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			923.00110	927.272	14.83	0.8640	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,198.08420	4,207.471	23.57	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.58420	0.471	23.57	0.0014	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,188.43490	1,179.551	12.75	0.9738	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			5.93490	6.550	12.75	0.0262	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			60.86110	55.260	14.70	0.1479	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			878.36110	882.260	14.70	0.8521	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,929.29800	2,938.624	19.98	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.79800	1.624	19.98	0.0052	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			65.51980	59.608	14.60	0.1581	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			843.01980	846.608	14.60	0.8419	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,959.29130	2,968.620	20.13	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.79130	1.620	20.13	0.0051	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			150.19600	140.487	13.38	0.3266	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			467.69600	467.487	13.38	0.6734	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,319.24510	3,328.601	22.01	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.74510	1.601	22.01	0.0047	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			15.47600	13.286	16.08	0.0413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,532.97600	1,540.286	16.08	0.9587	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			355.86380	341.762	12.26	0.6204	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			173.36380	168.762	12.26	0.3796	0.00	0	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,629.39620	2,638.690	18.42	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.89620	1.690	18.42	0.0058	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			721.82600	709.466	11.92	0.8797	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			39.32600	36.466	11.92	0.1203	0.00	0	30,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			96.21600	88.701	14.07	0.2227	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			663.71600	665.701	14.07	0.7773	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,337.93300	4,347.346	23.57	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.43300	0.346	23.57	0.0011	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,529.44400	2,538.725	17.90	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.94400	1.725	17.90	0.0061	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			35.07980	31.432	15.46	0.0891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,152.57980	1,158.432	15.46	0.9109	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,349.24380	3,358.602	22.16	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.74380	1.602	22.16	0.0047	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			44.50390	40.091	15.13	0.1111	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,032.00390	1,037.091	15.13	0.8889	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			179.01090	168.434	13.10	0.3774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			396.51090	395.434	13.10	0.6226	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			24.72500	21.589	15.77	0.0638	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,322.22500	1,328.589	15.77	0.9362	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,307.96190	4,317.370	23.57	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.46190	0.370	23.57	0.0011	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			40.60370	36.500	15.26	0.1021	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,078.10370	1,083.500	15.26	0.8979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,249.24970	3,258.601	21.64	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.74970	1.601	21.64	0.0048	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			25.79030	22.554	15.74	0.0663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,303.29030	1,309.554	15.74	0.9337	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,978.42770	3,987.759	23.57	0.9978	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.92770	0.759	23.57	0.0022	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		6.51600	5.428	16.63	0.0182	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,924.01600	1,932.428	16.63	0.9818	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		5,197.56340	5,207.048	23.57	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.06340	0.048	23.57	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		8.09660	6.795	16.49	0.0224	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,825.59660	1,833.795	16.49	0.9776	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		5,097.57990	5,107.060	23.57	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.07990	0.060	23.57	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		11.69880	9.944	16.26	0.0317	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,659.19880	1,666.944	16.26	0.9683	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		4,228.04810	4,237.441	23.57	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		0.54810	0.441	23.57	0.0013	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put		5,027.59370	5,037.071	23.57	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call		0.09370	0.071	23.57	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call		11.44880	9.725	16.27	0.0311	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put		1,668.94880	1,676.725	16.27	0.9689	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put		4,817.65070	4,827.117	23.57	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call		0.15070	0.117	23.57	0.0004	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call		10.05600	8.503	16.35	0.0275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put		1,727.55600	1,735.503	16.35	0.9725	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call		231.76720	220.008	12.68	0.4628	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put		299.26720	297.008	12.68	0.5372	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		13.90010	11.887	16.14	0.0373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put		1,581.40010	1,588.887	16.14	0.9627	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put		4,737.68030	4,747.140	23.57	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call		0.18030	0.140	23.57	0.0005	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call		4.70260	3.874	16.84	0.0133	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put		2,072.20260	2,080.875	16.84	0.9867	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call		227.86190	216.175	12.71	0.4568	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put		305.36190	303.175	12.71	0.5432	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call		12.48100	10.633	16.21	0.0337	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put		1,629.98100	1,637.633	16.21	0.9663	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put		4,467.82680	4,477.259	23.57	0.9992	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put		3,902.50660	3,911.210	22.53	0.9964	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call		1.50660	1.309	22.53	0.0036	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put		3,423.49920	3,432.080	21.47	0.9941	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call		2.49920	2.180	21.47	0.0059	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put		1,619.99820	1,626.686	16.11	0.9529	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		18.99820	16.787	16.11	0.0471	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,790.72470	1,797.764	16.18	0.9642	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		14.32470	12.564	16.18	0.0358	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,425.08060	1,429.804	15.79	0.9225	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		34.68060	30.804	15.79	0.0775	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		367.92920	354.323	12.46	0.5845	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		228.32920	223.323	12.46	0.4155	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,547.73920	1,552.855	15.91	0.9380	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			27.33920	23.855	15.91	0.0620	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,606.61100	1,610.858	16.19	0.9234	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			37.31100	33.658	16.19	0.0766	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,486.41910	3,493.987	19.37	0.9926	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			3.21910	2.887	19.37	0.0074	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			16.22140	14.409	17.19	0.0344	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,229.42140	2,235.509	17.19	0.9656	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,705.70330	3,713.362	19.75	0.9942	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.50330	2.262	19.75	0.0058	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,976.52100	1,982.054	16.78	0.9513	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			23.32100	20.954	16.78	0.0487	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,072.67290	2,078.421	16.96	0.9563	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			20.97290	18.821	16.96	0.0437	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			247.60120	242.669	12.57	0.4020	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			429.00120	416.169	12.57	0.5980	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.34880	1.199	19.22	0.0032	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,575.79180	3,583.270	19.05	0.9928	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			3.19180	2.869	19.05	0.0072	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,599.72500	1,603.963	16.16	0.9089	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			47.12500	43.563	16.16	0.0911	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,073.94880	4,081.599	19.22	0.9968	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			332.11570	320.880	13.01	0.4832	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			49.77070	46.398	16.24	0.0932	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,651.67070	1,656.098	16.24	0.9068	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,923.84620	3,931.441	18.76	0.9955	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.94620	1.741	18.76	0.0045	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			394.01570	390.579	13.01	0.5168	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,374.91250	2,380.962	17.42	0.9573	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			22.11250	20.462	17.42	0.0427	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,276.98570	4,284.339	17.68	0.9966	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.48570	1.339	17.68	0.0034	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,759.19180	3,766.377	17.68	0.9921	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.69180	3.377	17.68	0.0079	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,583.20800	1,587.104	16.02	0.8717	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			77.70800	74.104	16.02	0.1283	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,823.63460	3,830.638	17.01	0.9917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			3.93460	3.638	17.01	0.0083	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			248.24680	241.225	14.14	0.3377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			777.94680	778.225	14.14	0.6623	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,350.83810	1,342.379	11.94	0.9322	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			30.53810	29.378	11.94	0.0678	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			222.11840	215.555	14.36	0.3077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			861.81840	862.555	14.36	0.6923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,839.99100	2,846.266	17.22	0.9635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			20.29100	19.266	17.22	0.0365	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			353.45700	344.970	13.44	0.4487	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			533.15700	531.970	13.44	0.5513	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			316.38440	308.341	13.66	0.4113	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			606.08440	605.341	13.66	0.5887	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,654.92120	3,661.847	17.02	0.9892	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			5.22120	4.847	17.02	0.0108	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,724.34110	3,731.301	17.01	0.9903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			4.64110	4.301	17.01	0.0097	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			303.86090	295.987	13.74	0.3983	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			633.56090	632.987	13.74	0.6017	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,440.81690	1,444.107	15.67	0.8320	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			111.11690	107.107	15.67	0.1680	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			102.16080	98.404	15.78	0.1560	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,511.86080	1,515.404	15.78	0.8440	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,700.56070	4,707.779	17.01	0.9980	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.86070	0.779	17.01	0.0020	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			148.76660	143.768	15.14	0.2175	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,188.46660	1,190.768	15.14	0.7825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,764.04530	3,771.023	17.01	0.9909	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			4.34530	4.023	17.01	0.0091	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			739.96430	730.321	12.36	0.7334	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			169.66430	167.321	12.36	0.2666	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			165.94680	160.540	14.93	0.2395	401,350.75	2,500	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,095.64680	1,097.540	14.93	0.7605	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,972.76210	3,979.821	17.01	0.9934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			3.06210	2.821	17.01	0.0066	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			674.69940	665.020	12.48	0.6961	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			204.39940	202.020	12.48	0.3039	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			584.51110	574.872	12.67	0.6383	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			264.21110	261.872	12.67	0.3617	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,137.58870	1,139.669	15.03	0.7707	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			157.88870	152.669	15.03	0.2293	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			846.59880	837.073	12.22	0.7856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			126.29880	124.073	12.22	0.2144	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			431.61860	422.402	13.04	0.5219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			411.31860	409.402	13.04	0.4781	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			922.70680	913.304	12.15	0.8173	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			102.40680	100.305	12.15	0.1827	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			718.85310	718.789	13.98	0.6390	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			269.15310	261.788	13.98	0.3610	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,309.33050	1,312.118	15.42	0.8076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			129.63050	125.118	15.42	0.1924	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			774.11760	764.511	12.30	0.7515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			153.81760	151.511	12.30	0.2485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			740.81400	740.876	14.04	0.6479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			261.11400	253.876	14.04	0.3521	0.00	0	50

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	12.25	Put		0.00000	382.303	12.98	0.4590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call		0.00000	445.303	12.98	0.5410	222,651.70	500	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call		938.34520	928.971	12.13	0.8234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put		98.04520	95.971	12.13	0.1766	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		30.87310	29.499	17.28	0.0528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,570.57310	2,576.499	17.28	0.9472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		30.42380	29.063	17.28	0.0521	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,580.12380	2,586.063	17.28	0.9479	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		31.32820	29.940	17.29	0.0534	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,561.02820	2,566.940	17.29	0.9466	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,465.14460	4,472.057	17.24	0.9955	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		2.14460	1.957	17.24	0.0045	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,918.10010	3,924.815	17.24	0.9899	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		5.10010	4.715	17.24	0.0101	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,570.23240	1,573.870	15.85	0.8422	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		107.23240	103.770	15.85	0.1578	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		2,187.03210	2,191.827	16.69	0.8936	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		74.93210	72.727	16.69	0.1064	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,723.73500	2,729.330	17.37	0.9303	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		47.63500	46.229	17.37	0.0697	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,640.03900	4,646.853	18.59	0.9880	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		6.93900	6.753	18.59	0.0120	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		4,096.58320	4,103.260	18.59	0.9781	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		13.48320	13.160	18.59	0.0219	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,559.41090	1,562.590	15.76	0.8099	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		146.31090	142.490	15.76	0.1901	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,425.81090	4,432.548	18.65	0.9832	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		10.21090	9.948	18.65	0.0168	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		255.91740	254.106	12.66	0.3183	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		750.31740	741.506	12.66	0.6817	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		144.66530	140.818	15.82	0.1859	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,610.26530	1,613.418	15.82	0.8141	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,521.22090	2,526.341	17.10	0.9078	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		67.72090	65.741	17.10	0.0922	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call		1,621.85010	1,613.892	12.58	0.9275	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put		40.85010	40.092	12.58	0.0725	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put		1,074.59570	1,075.834	14.79	0.6936	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call		265.59570	259.633	14.79	0.3064	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put		184.18380	182.379	12.49	0.2465	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call		925.18380	916.179	12.49	0.7535	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put		4,888.19420	4,895.196	18.87	0.9842	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call		10.19420	9.996	18.87	0.0158	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put		4,287.42840	4,294.288	18.87	0.9718	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call		19.42840	19.088	18.87	0.0282	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,553.39090	1,555.806	15.73	0.7830	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call		185.39090	180.606	15.73	0.2170	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	13.65	Put			1,424.99930	1,427.130	15.51	0.7506	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			223.49930	218.330	15.51	0.2494	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,292.72000	3,298.804	18.16	0.9339	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			51.22000	50.004	18.16	0.0661	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			78.84920	76.753	17.31	0.0982	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,705.84920	2,711.053	17.31	0.9018	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			912.41610	912.577	14.40	0.6228	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			365.41610	358.277	14.40	0.3772	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,062.20990	1,063.000	14.74	0.6665	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			315.20990	308.700	14.74	0.3335	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			579.05690	577.728	13.59	0.4936	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			532.05690	523.428	13.59	0.5064	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,004.84930	995.469	12.56	0.7597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			191.84930	189.769	12.56	0.2403	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,550.76850	1,553.311	15.72	0.7712	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			203.76850	199.011	15.72	0.2288	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			376.53850	369.273	14.34	0.3865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			883.53850	883.573	14.34	0.6135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,542.60670	3,548.909	18.55	0.9414	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			45.60670	44.609	18.55	0.0586	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,526.86340	2,531.745	17.05	0.8892	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			89.86340	87.445	17.05	0.1108	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			78.32450	76.244	17.32	0.0976	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,715.32450	2,720.544	17.32	0.9024	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			79.37620	77.263	17.29	0.0988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,696.37620	2,701.563	17.29	0.9012	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,801.23780	4,808.188	18.91	0.9793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			14.23780	13.888	18.91	0.0207	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,114.56570	5,121.583	18.84	0.9814	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			13.16570	12.683	18.84	0.0186	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,475.91590	4,482.627	18.84	0.9676	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			24.51590	23.727	18.84	0.0324	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,547.02400	1,548.654	15.66	0.7586	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			225.62400	219.754	15.66	0.2414	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,680.55080	2,684.727	17.08	0.8683	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			124.45080	120.827	17.08	0.1317	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,083.51860	1,071.851	12.87	0.7200	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			290.91860	287.551	12.87	0.2800	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			925.92670	914.357	13.09	0.6560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			393.32670	390.057	13.09	0.3440	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,291.07900	1,279.533	12.69	0.7884	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			198.47900	195.233	12.69	0.2116	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,286.14790	2,277.079	11.96	0.9622	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			23.54790	22.779	11.96	0.0378	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			282.28940	275.685	15.82	0.2579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,739.68940	1,741.385	15.82	0.7421	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	11.74	Call			1,123.17180	1,111.506	12.83	0.7342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			270.57180	267.206	12.83	0.2658	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,105.21570	2,107.983	16.29	0.7938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			217.81570	212.283	16.29	0.2062	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,257.64220	1,257.622	15.00	0.6519	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			400.24220	391.922	15.00	0.3481	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			135.23560	131.489	17.24	0.1343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,862.63560	2,867.189	17.24	0.8657	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			134.54230	130.814	17.26	0.1336	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,871.94230	2,876.514	17.26	0.8664	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			135.93600	132.167	17.23	0.1349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,853.33600	2,857.867	17.23	0.8651	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			467.38100	464.140	13.30	0.3797	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			863.18100	851.540	13.30	0.6203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			339.04020	330.779	16.11	0.2675	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,991.04020	1,992.079	16.11	0.7325	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			342.41780	334.105	16.09	0.2698	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,974.41780	1,975.405	16.09	0.7302	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			340.72420	332.438	16.10	0.2687	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,982.72420	1,983.738	16.10	0.7313	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			348.36920	338.942	17.44	0.2236	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,154.06920	3,155.642	17.44	0.7764	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			350.30440	340.835	17.41	0.2248	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,136.00440	3,137.535	17.41	0.7752	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,049.12890	7,057.320	18.91	0.9500	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			63.42890	60.620	18.91	0.0500	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			349.33460	339.886	17.42	0.2242	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,145.03460	3,146.586	17.42	0.7758	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			651.28620	638.227	16.55	0.3375	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,508.98620	2,506.927	16.55	0.6625	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			649.36910	636.327	16.56	0.3367	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,517.06910	2,515.027	16.56	0.6633	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			653.21770	640.134	16.54	0.3384	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,500.91770	2,498.834	16.54	0.6616	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,652.54380	2,649.567	16.74	0.6627	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			676.84380	664.467	16.74	0.3373	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			745.00180	733.796	16.75	0.3545	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,625.20180	2,621.696	16.75	0.6455	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			749.00860	737.771	16.74	0.3561	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,609.20860	2,605.671	16.74	0.6439	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			747.00170	735.784	16.75	0.3553	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,617.20170	2,613.684	16.75	0.6447	0.00	0	0
Total \$ / R Option												624,002.45	3,000	2,258,332
Total \$ / R												369,104,646.95	33,269	3,389,116

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.17300		12.18250			0.0000	48,692.00	4	385
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.31300		12.32030			0.0000	12,313.00	1	50
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.44570		12.45300			0.0000	0.00	0	28
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.71870		12.72800			0.0000	0.00	0	0
Total \$ / R MAXI Future												61,005.00	5	463
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				942.36280	794.988	16.39	0.0259	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				175,692.36280	176,494.988	16.39	0.9741	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				922.15600	777.354	16.41	0.0253	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				176,672.15600	177,477.354	16.41	0.9747	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				963.00620	813.018	16.38	0.0264	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				174,713.00620	175,513.018	16.38	0.9736	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				7,629.43670	7,332.808	16.20	0.1202	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				176,599.43670	177,032.808	16.20	0.8798	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				7,550.90880	7,256.710	16.22	0.1191	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				177,520.90880	177,956.710	16.22	0.8809	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				7,708.82810	7,409.592	16.19	0.1213	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				175,678.82810	176,109.592	16.19	0.8787	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				7,330.41170	7,138.713	17.47	0.0917	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				281,030.41170	281,568.713	17.47	0.9083	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				7,282.49130	7,092.296	17.48	0.0912	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				281,982.49130	282,522.296	17.48	0.9088	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				7,234.77820	7,046.079	17.49	0.0906	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				282,934.77820	283,476.079	17.49	0.9094	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				34,072.42290	33,243.756	16.10	0.2687	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				198,272.42290	198,373.756	16.10	0.7313	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				33,904.01580	33,077.928	16.11	0.2675	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				199,104.01580	199,207.928	16.11	0.7325	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				34,241.78130	33,410.532	16.09	0.2698	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				197,441.78130	197,540.532	16.09	0.7302	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												61,005.00	5	463
£ / R	On	30/04/2018	Foreign Exchange Future			17.33630		17.26300			0.0000	0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future			17.38260		17.30900			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.48140		17.40860			0.0000	30,907,115.20	1,768	187,582
£ / R	On	17/09/2018	Foreign Exchange Future			17.75400		17.67720			0.0000	10,652,400.00	600	18,494
£ / R	On	14/12/2018	Foreign Exchange Future			18.01740		17.93900			0.0000	0.00	0	5,393
£ / R	On	18/03/2019	Foreign Exchange Future			18.30050		18.22210			0.0000	0.00	0	3,129
£ / R	On	14/06/2019	Foreign Exchange Future			18.57250		18.49240			0.0000	0.00	0	5,465
Total £ / R Future												41,559,515.20	2,368	220,083
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			171.19030	128.251	13.06	0.4000	0.00	0	0
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call			204.19030	234.551	13.06	0.6000	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	15/05/2018	Foreign Exchange Option	16.85	Call			547.10300	596.942	12.65	0.8135	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			88.10300	64.342	12.65	0.1865	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,208.60000	17,281.400	14.31	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	14.31	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			226.89030	238.410	14.02	0.3566	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			708.29030	647.010	14.02	0.6434	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			359.36340	379.964	13.43	0.5035	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			450.76340	398.564	13.43	0.4965	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,000.07540	2,926.969	17.52	0.9815	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			8.67540	8.369	17.52	0.0185	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			224.15100	235.484	14.03	0.3532	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			715.55100	654.084	14.03	0.6468	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			221.43870	232.593	14.05	0.3498	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			722.83870	661.193	14.05	0.6502	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			439.13530	459.104	14.55	0.4035	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,011.93530	955.104	14.55	0.5965	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			436.05670	455.887	14.56	0.4014	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,018.85670	961.887	14.56	0.5986	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			442.22930	462.346	14.54	0.4057	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,005.02930	948.346	14.54	0.5943	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			775.85230	807.296	14.54	0.5063	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			946.85230	899.896	14.54	0.4937	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			771.86010	803.153	14.55	0.5045	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			952.86010	905.753	14.55	0.4955	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			767.88010	799.027	14.56	0.5027	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			958.88010	911.627	14.56	0.4973	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,066.64680	1,022.978	14.70	0.4703	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			994.57540	1,029.058	14.70	0.5282	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,072.47540	1,028.558	14.70	0.4718	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			990.41930	1,024.786	14.71	0.5267	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,078.31930	1,034.286	14.71	0.4733	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			998.74680	1,033.478	14.70	0.5297	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,111.28730	1,144.936	14.69	0.5238	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,248.88730	1,202.436	14.69	0.4762	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,107.23470	1,140.775	14.69	0.5224	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,254.83470	1,208.275	14.69	0.4776	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,115.35340	1,149.120	14.68	0.5251	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,242.95340	1,196.620	14.68	0.4749	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												41,559,515.20	2,368	221,083
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11291		0.11269			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11394		0.11371			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11421		0.11397			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11604		0.11578			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11810		0.11784			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12265		0.12238			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	29.65	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put		875,730.80000	875,709.100	29.65	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put		882,730.80000	882,709.100	29.65	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.00000	0.000	29.65	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	29.65	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put		876,730.80000	876,709.100	29.65	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	29.65	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put		877,730.80000	877,709.100	29.65	1.0000	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call		12.60640	12.031	17.46	0.0374	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put		1,641.10640	1,617.831	17.46	0.9626	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call		11.27660	10.504	24.60	0.0247	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put		2,639.77660	2,616.304	24.60	0.9753	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call		100.80920	99.299	16.17	0.2304	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put		729.30920	705.099	16.17	0.7696	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,602.70000	822,579.300	24.02	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	24.02	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,602.70000	876,579.300	24.02	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	24.02	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,602.70000	877,579.300	24.02	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	24.02	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,602.70000	875,579.300	24.02	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	24.02	0.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		136.36530	129.697	18.18	0.1833	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,558.26530	1,525.997	18.18	0.8167	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		63.71480	55.366	20.04	0.0843	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,485.61480	2,451.666	20.04	0.9157	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		330.63400	327.238	16.38	0.3965	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		752.53400	723.538	16.38	0.6035	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		560.86280	548.863	16.54	0.4797	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		777.36280	738.663	16.54	0.5203	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		300.65740	286.107	18.20	0.2832	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,517.15740	1,475.907	18.20	0.7168	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		1,024.05910	1,024.799	14.13	0.7503	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		240.55910	214.599	14.13	0.2497	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		675.23100	667.534	18.30	0.4221	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,436.83100	1,402.334	18.30	0.5779	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		507.10840	500.113	20.76	0.3159	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,268.70840	2,234.913	20.76	0.6841	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,023.19580	1,016.852	16.85	0.5836	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		784.79580	751.652	16.85	0.4164	0.0000	0.00	0	0
Total ¥ / 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 ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			14.97810		14.93480			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.04990		15.00590			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.12800		15.08490			0.0000	64,399,896.00	4,257	114,581
€ / R	On	17/09/2018	Foreign Exchange Future			15.41440		15.36890			0.0000	11,946,160.00	775	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.69580		15.64830			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			16.00830		15.96050			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.26740		16.21890			0.0000	0.00	0	5,256
Total € / R Future												76,346,056.00	5,032	184,205
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			355.55640	310.389	12.10	0.7641	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			50.35640	48.489	12.10	0.2359	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			211.31640	179.001	11.12	0.4407	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			237.21640	248.901	11.12	0.5593	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			128.96450	129.981	12.57	0.2746	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			45.60520	37.289	11.17	0.1082	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			830.50520	865.289	11.17	0.8918	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			22.88030	18.946	11.94	0.0579	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,087.33420	2,129.851	14.74	0.9939	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			2.43420	1.851	14.74	0.0061	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			255.49380	225.434	11.41	0.4196	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			340.39380	353.434	11.41	0.5804	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			674.06450	631.981	12.57	0.7254	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			40.57990	33.211	11.30	0.0974	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			70.27580	69.835	13.31	0.1621	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			985.37580	941.835	13.31	0.8379	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			59.77830	46.936	10.91	0.1333	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			744.67830	774.936	10.91	0.8667	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,097.78030	1,136.946	11.94	0.9421	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			20.75870	17.242	12.04	0.0530	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			32.68910	31.529	14.01	0.0807	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,387.78910	1,343.529	14.01	0.9193	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,591.61470	1,633.736	13.32	0.9815	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			6.71470	5.736	13.32	0.0185	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			875.47990	911.211	11.30	0.9026	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			12.05710	10.245	12.63	0.0324	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			233.03250	238.820	11.75	0.4443	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			398.13250	360.821	11.75	0.5557	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,545.19620	6,502.084	24.18	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.09620	0.084	24.18	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,135.65870	1,175.242	12.04	0.9470	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			565.94450	525.170	12.27	0.6695	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,465.72410	5,422.568	24.18	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.62410	0.568	24.18	0.0014	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,527.64290	3,484.090	19.32	0.9945	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	18.61	Call			2.54290	2.090	19.32	0.0055	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,346.95710	1,388.245	12.63	0.9676	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			158.34040	160.557	12.29	0.3263	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			573.44040	532.557	12.29	0.6737	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			155.87520	157.983	12.31	0.3221	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			580.97520	539.983	12.31	0.6779	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			160.84450	163.170	12.27	0.3305	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			282.78060	286.959	13.00	0.3448	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			913.88060	872.559	13.00	0.6552	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,263.07550	6,217.548	18.90	0.9965	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,888.91200	1,931.438	11.59	0.9640	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			20.01200	17.038	11.59	0.0360	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,203.18260	1,234.990	10.90	0.8739	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			84.28260	70.590	10.90	0.1261	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			105.07470	106.010	14.57	0.1470	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,535.48020	1,491.097	14.15	0.8063	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			144.38020	145.497	14.15	0.1937	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			322.80920	328.077	12.77	0.3841	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			803.90920	763.677	12.77	0.6159	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			104.04750	104.953	14.58	0.1457	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.15700	15.478	17.98	0.0238	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.97550	1.948	18.90	0.0035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,207.25700	4,161.078	17.98	0.9762	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,845.14750	1,800.553	14.58	0.8543	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			103.02790	103.903	14.58	0.1445	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,854.12790	1,809.503	14.58	0.8555	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,836.17470	1,791.610	14.57	0.8530	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			156.79440	158.693	15.29	0.1625	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,388.49440	2,342.893	15.29	0.8375	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			155.83570	157.717	15.30	0.1616	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,397.53570	2,351.917	15.30	0.8384	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			154.88360	156.747	15.31	0.1607	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,406.58360	2,360.947	15.31	0.8393	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			906.90440	870.559	12.97	0.5034	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			724.89220	736.505	12.95	0.5005	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			894.39220	858.205	12.95	0.4995	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			721.14180	732.672	12.96	0.4985	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			900.64180	864.372	12.96	0.5015	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			717.40440	728.859	12.97	0.4966	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,349.14590	1,310.727	13.77	0.5678	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			695.02660	705.062	13.78	0.4307	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,356.12660	1,317.662	13.78	0.5693	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			701.07220	711.213	13.76	0.4337	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,342.17220	1,303.813	13.76	0.5663	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			698.04590	708.127	13.77	0.4322	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												76,346,056.00	5,032	791,712
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.46740		9.48410			0.0000	6,153,810.00	650	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.58160		9.59720			0.0000	958,160.00	100	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.69280		9.70860			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.92440		9.94250			0.0000	0.00	0	0
Total AU\$ / R Future												7,111,970.00	750	24,206
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,033.61920	1,049.450	13.51	0.9666	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			8.14610	7.249	13.45	0.0353	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,014.04610	1,029.849	13.45	0.9647	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			7.92940	7.046	13.48	0.0343	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,023.82940	1,039.646	13.48	0.9657	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			7.71920	6.850	13.51	0.0334	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,544.13470	1,558.723	14.05	0.9436	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			20.94530	19.955	14.07	0.0555	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,553.74530	1,568.355	14.07	0.9445	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			21.73140	20.698	14.04	0.0574	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,534.53140	1,549.098	14.04	0.9426	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			21.33470	20.323	14.05	0.0564	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			47.82560	45.866	14.78	0.0892	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,819.22560	1,833.066	14.78	0.9108	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			47.28940	45.353	14.80	0.0882	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,828.68940	1,842.553	14.80	0.9118	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			48.36730	46.386	14.76	0.0901	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,809.76730	1,823.586	14.76	0.9099	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			228.54500	220.008	13.66	0.2660	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,286.04500	1,295.608	13.66	0.7340	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			226.69860	218.219	13.68	0.2642	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,294.19860	1,303.819	13.68	0.7358	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			224.86770	216.446	13.69	0.2624	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,302.36770	1,312.046	13.69	0.7376	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												7,111,970.00	750	24,206
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.69160		9.69290			0.0000	0.00	0	1,520
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.94300		9.94320			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,520
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			3.20480	2.631	12.13	0.0154	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,130.30480	1,131.031	12.13	0.9846	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			3.05060	2.498	12.13	0.0147	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			1,140.15060	1,140.898	12.13	0.9853	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			3.36610	2.769	12.13	0.0161	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,120.46610	1,121.169	12.13	0.9839	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			661.92880	659.845	12.21	0.7018	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			198.72880	196.845	12.21	0.2982	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			655.55280	653.448	12.22	0.6980	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			202.35280	200.448	12.22	0.3020	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			668.34900	666.286	12.20	0.7055	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			195.14900	193.286	12.20	0.2945	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,520
CHF / R	On	18/06/2018	Foreign Exchange Future			12.74740		12.72870			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.00350		12.98040			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.25310		13.23130			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.76090		13.73470			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			11.15130	10.978	16.82	0.0323	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,822.45130	1,803.578	16.82	0.9677	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			11.04590	10.866	16.86	0.0319	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,832.34590	1,813.466	16.86	0.9681	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			11.25830	11.093	16.78	0.0326	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,812.55830	1,793.693	16.78	0.9674	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			49.13370	47.221	15.49	0.0824	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,098.73370	2,073.720	15.49	0.9176	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			48.65470	46.757	15.51	0.0816	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,108.25470	2,083.257	15.51	0.9184	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			48.17970	46.298	15.52	0.0809	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,117.77970	2,092.798	15.52	0.9191	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			548.24890	549.927	12.29	0.5329	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			526.94890	506.827	12.29	0.4671	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			543.69760	545.256	12.30	0.5299	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			532.39760	512.156	12.30	0.4701	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			552.83000	554.627	12.29	0.5359	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			521.53000	501.527	12.29	0.4641	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			471.57920	472.588	14.22	0.3583	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,456.87920	1,431.688	14.22	0.6417	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			469.37310	470.353	14.23	0.3568	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,464.67310	1,439.453	14.23	0.6432	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			467.17420	468.126	14.24	0.3553	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,472.47420	1,447.226	14.24	0.6447	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			1.93860		1.93860			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95460		1.95440			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96960		1.96940			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00030		2.00030			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			135.83940	125.364	12.50	0.2219	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			949.83940	939.364	12.50	0.7781	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			119.00770	109.253	12.65	0.1976	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,033.00770	1,023.253	12.65	0.8024	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			154.90590	143.714	12.36	0.2487	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			868.90590	857.714	12.36	0.7513	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,928.43000	1,919.376	13.82	0.8192	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			160.53090	153.764	13.93	0.1695	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,016.53090	2,007.764	13.93	0.8305	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			149.50220	143.021	14.05	0.1590	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,105.50220	2,097.021	14.05	0.8410	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			172.43000	165.376	13.82	0.1808	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,119.85710	1,113.183	12.37	0.6389	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			525.85710	517.183	12.37	0.3611	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,062.71560	1,055.806	12.40	0.6191	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			568.71560	559.806	12.40	0.3809	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,179.04830	1,172.621	12.34	0.6584	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			485.04830	476.621	12.34	0.3416	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,289.21760	1,280.966	13.17	0.5708	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			986.21760	977.966	13.17	0.4292	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,242.01350	1,233.711	13.21	0.5568	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,039.01350	1,030.711	13.21	0.4432	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,196.25780	1,187.914	13.25	0.5428	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,093.25780	1,084.914	13.25	0.4572	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			2.03220		2.02700			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.07120		2.06540			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.11040		2.10420			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.26170		2.25510			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,870.15250	1,829.580	14.79	0.9089	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			37.10540	45.876	14.94	0.0819	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,967.10540	1,923.876	14.94	0.9181	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			34.39120	40.829	15.09	0.0736	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	2.23	Put			2,064.39120	2,018.829	15.09	0.9264	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			40.15250	51.580	14.79	0.0911	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			104.16530	104.015	15.22	0.1097	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,950.16530	2,892.015	15.22	0.8903	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			96.45630	96.068	15.26	0.1025	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,042.45630	2,984.068	15.26	0.8975	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			89.29520	88.696	15.30	0.0956	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,135.29520	3,076.696	15.30	0.9044	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,035.14230	1,061.827	13.25	0.5747	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			793.14230	757.827	13.25	0.4253	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			988.40180	1,013.767	13.32	0.5572	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			846.40180	809.767	13.32	0.4428	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			943.45670	967.522	13.38	0.5398	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			901.45670	863.522	13.38	0.4602	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			885.27970	852.792	13.67	0.3498	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,945.80250	1,981.593	13.57	0.6742	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			794.80250	764.593	13.57	0.3258	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,889.99530	1,925.014	13.62	0.6622	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			838.99530	808.014	13.62	0.3378	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,836.27970	1,869.792	13.67	0.6502	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			1.55300		1.55500			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57350		1.57560			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.59240		1.59500			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68550		1.68900			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			16.45210	13.849	16.24	0.0343	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,066.45210	2,083.849	16.24	0.9657	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			14.10120	11.807	16.39	0.0296	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,164.10120	2,181.807	16.39	0.9704	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			19.20570	16.255	16.09	0.0398	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,969.20570	1,986.255	16.09	0.9602	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,896.54130	2,915.288	16.77	0.9307	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			62.13060	59.713	16.58	0.0809	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,706.13060	2,724.713	16.58	0.9191	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			57.35600	55.168	16.70	0.0752	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,801.35600	2,820.168	16.70	0.9248	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			52.54130	50.288	16.77	0.0693	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			817.94670	796.835	13.23	0.5735	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			567.94670	572.835	13.23	0.4265	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			769.93340	749.492	13.31	0.5503	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			619.93340	625.492	13.31	0.4497	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			868.39280	846.626	13.14	0.5970	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			518.39280	522.626	13.14	0.4030	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			808.08210	785.654	15.12	0.4271	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,518.08210	1,530.654	15.12	0.5729	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			778.54300	756.700	15.22	0.4144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,588.54300	1,601.700	15.22	0.5856	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			838.84360	815.832	15.03	0.4400	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,448.84360	1,460.832	15.03	0.5600	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			0.11980		0.11960			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11930		0.11920			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11830		0.11860			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11600		0.11500			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			1.56670		1.57190			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59040		1.59530			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61340		1.61830			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65940		1.66410			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			8.96450		8.97220			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.06770		9.07420			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.16780		9.17380			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.69710		9.70370			0.0000	0.00	0	0
Total NZ\$/ R Future												0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			13.99890	12.063	13.87	0.0561	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			881.79890	887.563	13.87	0.9439	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			13.55760	11.667	13.89	0.0544	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			891.35760	897.167	13.89	0.9456	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			14.45420	12.471	13.84	0.0578	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			872.25420	877.971	13.84	0.9422	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			74.15280	71.728	13.98	0.1698	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			929.95280	934.028	13.98	0.8302	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			72.97680	70.585	14.00	0.1675	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			938.77680	942.885	14.00	0.8325	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			75.34990	72.890	13.96	0.1722	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			921.14990	925.190	13.96	0.8278	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			513.38980	505.773	12.56	0.6252	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			259.58980	257.973	12.56	0.3748	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			507.72960	500.109	12.56	0.6210	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			263.92960	262.310	12.56	0.3790	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			502.11290	494.492	12.57	0.6168	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			268.31290	266.692	12.57	0.3832	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			483.31530	471.639	13.68	0.4679	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			699.61530	694.539	13.68	0.5321	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			479.76260	468.123	13.69	0.4653	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			706.06260	701.023	13.69	0.5347	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			486.88960	475.181	13.66	0.4706	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			693.18960	688.081	13.66	0.5294	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25870		1.25960			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26580		1.26800			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27270		1.27620			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34020		1.34450			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			604.00000	613.000		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			704.00000	713.000		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			504.00000	513.000		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			1,020.00000	1,042.000		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			1,120.00000	1,142.000		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			920.00000	942.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			62.00000	27.000		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			262.00000	227.000		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			162.00000	127.000		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			245.00000	202.000		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			145.00000	102.000		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			345.00000	302.000		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			1.43610		1.42900				0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.44190		1.43480				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			1.24280		1.23820				0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.25190		1.24740				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		8.85670	0.11259	8.87370				0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future		8.75600	0.11259	8.77400				0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call	0.11259	1,134.43330	961.744	14.07	0.4716		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put	0.11259	1,197.43330	1,194.744	14.07	0.5284		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call	0.11259	1,085.49300	917.552	14.08	0.4569		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put	0.11259	1,248.49300	1,250.552	14.08	0.5431		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call	0.11259	1,184.74360	1,007.404	14.06	0.4863		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put	0.11259	1,147.74360	1,140.404	14.06	0.5137		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put	0.11259	1,524.18440	1,551.113	14.15	0.6146		0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call	0.11259	861.18440	718.113	14.15	0.3854		0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call	0.11259	1,863.05270	1,755.885	14.41	0.4337		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put	0.11259	2,823.05270	2,895.885	14.41	0.5663		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call	0.11259	5,313.38180	5,138.736	16.51	0.7555		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put	0.11259	973.38180	978.736	16.51	0.2445		0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call	0.11259	1,816.18470	1,710.719	14.38	0.4267		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put	0.11259	2,876.18470	2,950.719	14.38	0.5733		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call	0.11259	1,769.99720	1,666.240	14.35	0.4197		0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put	0.11259	2,929.99720	3,006.240	14.35	0.5803		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		8.77640	0.11259	8.79390				0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future		8.61790	0.11259	8.63700				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	0.11259	2,880.68150	2,727.397	14.90	0.5902		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		0.11259	1,641.68150	1,663.396	14.90	0.4098	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11259	2,817.14590	2,665.460	14.86	0.5831	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11259	1,678.14590	1,701.460	14.86	0.4169	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11259	2,944.85870	2,790.018	14.94	0.5972	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11259	1,605.85870	1,626.019	14.94	0.4028	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11259	1,661.52430	1,548.408	14.12	0.4247	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11259	2,622.52430	2,684.408	14.12	0.5753	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11259	3,710.92480	3,513.444	15.35	0.5282	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11259	3,340.92480	3,334.444	15.35	0.4718	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11259	3,653.28350	3,458.726	15.32	0.5235	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11259	3,383.28350	3,379.726	15.32	0.4765	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11259	3,596.05660	3,404.464	15.30	0.5188	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11259	3,426.05660	3,425.464	15.30	0.4812	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			9.29700		9.30570			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.42610		9.43370			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.54850		9.55560			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.13230		10.14040			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			17.48490	14.397	13.04	0.0666	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			811.78490	817.397	13.04	0.9334	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			16.91640	13.889	13.06	0.0645	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			821.21640	826.889	13.06	0.9355	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			18.07110	14.922	13.03	0.0687	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			802.37110	807.922	13.03	0.9313	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			119.02770	114.452	12.87	0.2529	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			685.32770	688.352	12.87	0.7471	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			117.15180	112.626	12.89	0.2495	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			693.45180	696.526	12.89	0.7505	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			120.93150	116.307	12.84	0.2563	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			677.23150	680.207	12.84	0.7437	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			465.75340	459.230	11.82	0.5965	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			280.15340	280.730	11.82	0.4035	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			460.44500	453.941	11.83	0.5921	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			284.84500	285.441	11.83	0.4079	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			471.10370	464.561	11.81	0.6008	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			275.50370	276.061	11.81	0.3992	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			486.27550	485.997	12.59	0.4375	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			625.91000	617.480	12.57	0.5683	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			475.51000	475.180	12.57	0.4317	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			621.27750	612.873	12.58	0.5654	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			480.87750	480.573	12.58	0.4346	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	Call			616.67550	608.297	12.59	0.5625	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			2.90440		2.92330			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.85780		2.87510			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.81040		2.82780			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.80980		2.82730			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			0.61320	0.492	21.76	0.0060	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			737.31320	756.092	21.76	0.9940	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.61640	0.496	22.00	0.0060	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			747.31640	766.096	22.00	0.9940	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.61020	0.488	21.51	0.0060	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			727.31020	746.088	21.51	0.9940	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.67440	4.235	14.01	0.0415	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			489.57440	506.435	14.01	0.9585	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.32770	3.927	14.02	0.0388	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			499.22770	516.127	14.02	0.9612	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.04660	4.566	13.99	0.0443	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			479.94660	496.766	13.99	0.9557	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			66.09720	60.334	13.23	0.3232	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			208.29720	219.934	13.23	0.6768	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			63.42310	57.845	13.27	0.3127	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			215.62310	227.445	13.27	0.6873	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			68.87350	62.920	13.20	0.3340	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			201.07350	212.520	13.20	0.6660	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			27.43890	25.161	16.30	0.1129	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			730.13890	745.361	16.30	0.8871	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			26.94980	24.721	16.36	0.1109	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			739.64980	754.921	16.36	0.8891	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			27.94200	25.615	16.23	0.1149	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			720.64200	735.815	16.23	0.8851	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			1.24590		1.25300			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.22410		1.23030			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20410		1.21000			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.16700		1.17270			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									493 559 190.70	38,424	1,585,072
Total Options									624 002.45	3,000	3,078,039
Grand Total:									494,183,193.15	41,424	4,663,111