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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/04/2018 Foreign Exchange Future			12.06950		11.94710			0.0000	241,390,000.00	20,000	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.09610		11.94370			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.09620		11.94500			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.09760		11.94630			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.10360		11.95140			0.0000	496,247.60	41	437
\$ / R On 02/05/2018 Foreign Exchange Future			12.10660		11.95400			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.10990		11.95750			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.11510		11.96290			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.11860		11.96640			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.12210		11.97000			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.12740		11.97540			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.12910		11.97710			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.13440		11.98250			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.13960		11.99280			0.0000	546,282,000.00	45,000	30,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.14140		12.04700			0.0000	546,363,000.00	45,000	30,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.15580		12.00380			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.16840		12.01620			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.18410		12.03170			0.0000	884,017,375.50	72,555	1,145,162
\$ / R On 29/06/2018 Foreign Exchange Future			12.20120		12.04850			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.20570		12.05310			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.21170		12.05910			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			12.23290		12.08030			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.23890		12.08630			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.24040		12.08780			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.24350		12.09080			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.24950		12.09670			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.26010		12.10710			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.26910		12.11590			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.29630		12.14260			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.32190		12.16780			0.0000	320,369.40	26	56,877
\$ / R	On	28/09/2018	Foreign Exchange Future			12.33850		12.18400			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37920		12.22390			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.38510		12.22970			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.38810		12.23260			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.39540		12.23990			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.40720		12.25140			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.41160		12.25580			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.43210		12.27610			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.44830		12.29200			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.45270		12.29630			0.0000	62,263.50	5	21,679
\$ / R	On	31/12/2018	Foreign Exchange Future			12.47770		12.32090			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.54190		12.38390			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.58970		12.43060			0.0000	0.00	0	2,623
\$ / R	On	27/03/2019	Foreign Exchange Future			12.60280		12.44330			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72430		12.56540			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.01320		12.85900			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.30650		13.15350			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.38360		13.22860			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.46400		13.30680			0.0000	0.00	0	0
Total \$ / R Future												2,218,931,256.00	182,627	1,437,250
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			89.64070	0.000	6.61	0.0000	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			6.74070	39.500	6.61	1.0000	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,346.31180	2,193.907	41.05	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01180	0.007	41.05	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,055.06200	2,903.838	51.65	0.9998	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.06200	0.038	51.65	0.0002	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,865.07640	3,713.902	67.64	0.9996	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.07640	0.102	67.64	0.0004	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			185.46310	73.480	10.84	0.5266	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			21.76310	61.080	10.84	0.4734	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			270.30000	410.464	13.25	0.9404	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			18.90000	6.864	13.25	0.0596	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			67.00600	27.468	11.89	0.2036	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			108.40600	221.068	11.89	0.7964	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			218.98230	353.916	12.86	0.9137	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			27.58230	10.316	12.86	0.0863	0.00	0	202

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	11.87	Put			53.40080	21.297	12.15	0.1638	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			134.80080	254.897	12.15	0.8362	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			185.05080	83.479	10.67	0.4898	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			36.45080	87.079	10.67	0.5102	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			78.99860	33.111	11.70	0.2381	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			90.39860	196.710	11.70	0.7619	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			51.64930	123.561	11.06	0.6168	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			140.24930	59.961	11.06	0.3832	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			202.60940	335.397	12.73	0.9026	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			31.20940	11.797	12.73	0.0974	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,278.78830	3,126.544	42.63	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.18830	0.144	42.63	0.0006	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			192.95640	89.059	10.74	0.5083	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			34.35640	82.659	10.74	0.4917	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			148.93340	272.316	12.28	0.8536	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			47.53340	18.716	12.28	0.1464	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,848.62920	1,696.442	23.25	0.9996	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.02920	0.042	23.25	0.0004	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,708.86150	3,556.749	50.76	0.9988	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.26150	0.349	50.76	0.0012	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			460.55440	608.958	13.98	0.9793	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			6.55440	2.358	13.98	0.0207	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			41.14190	17.080	12.42	0.1250	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			195.14190	323.680	12.42	0.8750	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			550.59230	405.329	13.07	0.9095	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			4.59230	11.929	13.07	0.0905	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			316.84050	195.659	11.76	0.6871	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			24.34050	55.559	11.76	0.3129	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			131.30310	67.069	11.14	0.3412	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			94.20310	182.169	11.14	0.6588	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			196.91670	104.905	10.77	0.4740	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			59.81670	120.005	10.77	0.5260	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,663.82470	3,511.682	35.78	0.9990	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.22470	0.282	35.78	0.0010	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			777.24210	628.198	12.94	0.9535	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			3.64210	6.798	12.94	0.0465	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.07950	0.131	18.78	0.0009	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,893.67950	1,741.531	18.78	0.9991	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,430.04470	2,277.950	20.90	0.9997	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.04470	0.050	20.90	0.0003	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,524.66810	2,372.668	20.67	0.9996	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.06810	0.068	20.67	0.0004	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			6.20730	11.704	12.90	0.0673	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			780.80730	634.304	12.90	0.9327	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,784.68030	3,632.744	31.03	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.08030	0.144	31.03	0.0006	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,322.99620	2,171.030	19.72	0.9992	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.09620	0.131	19.72	0.0008	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			285.29820	181.433	11.28	0.5725	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			62.39820	110.533	11.28	0.4275	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,078.02730	1,229.681	15.42	0.9962	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.92730	0.581	15.42	0.0038	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			317.46030	445.364	10.81	0.9009	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			40.36030	16.264	10.81	0.0991	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			157.10070	89.161	11.00	0.3517	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			139.60070	223.561	11.00	0.6483	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			0.00000	75.437	10.84	0.3036	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			0.00000	265.037	10.84	0.6964	7,951,113.00	30,000	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			0.00000	95.669	10.96	0.3530	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			0.00000	237.068	10.96	0.6470	7,112,055.00	30,000	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,886.52560	3,734.683	26.69	0.9984	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.32560	0.483	26.69	0.0016	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,426.80790	3,274.701	24.11	0.9982	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.60790	0.501	24.11	0.0018	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,797.48560	1,646.256	15.96	0.9905	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			1.28560	2.056	15.96	0.0095	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			815.11920	679.809	13.41	0.8427	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			31.31920	48.209	13.41	0.1573	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.06250	0.106	23.82	0.0004	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1.54260	2.414	16.29	0.0092	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,219.84260	2,068.314	16.29	0.9908	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			140.83780	195.808	11.82	0.4575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			369.13780	271.708	11.82	0.5425	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			4.39640	6.843	15.48	0.0245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,772.69640	1,622.743	15.48	0.9755	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,618.42060	4,466.101	23.82	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.12060	0.201	23.82	0.0007	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			4.29370	6.684	15.50	0.0239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,782.59370	1,632.584	15.50	0.9761	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,759.18000	3,607.089	23.48	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			0.88000	1.189	23.48	0.0035	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,499.28480	2,347.186	16.80	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			0.98480	1.286	16.80	0.0050	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			8.98240	13.848	14.94	0.0468	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,477.28240	1,329.748	14.94	0.9532	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			129.63920	180.952	11.94	0.4312	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			397.93920	296.852	11.94	0.5688	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,269.40100	3,116.968	20.70	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.10100	1.068	20.70	0.0035	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			187.30800	258.896	11.57	0.5544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			275.60800	194.796	11.57	0.4456	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			18.23530	27.042	14.29	0.0860	0.00	0	0

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\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,186.53530	1,042.942	14.29	0.9140	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,189.38290	3,036.953	20.25	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.08290	1.053	20.25	0.0035	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.08950	1.058	20.42	0.0035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,219.38950	3,066.958	20.42	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,518.30000	8,365.900	23.82	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.82	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,969.33960	2,816.918	19.00	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.03960	1.018	19.00	0.0036	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			288.22800	204.666	11.59	0.4597	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			179.92800	248.766	11.59	0.5403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			176.33390	243.808	11.60	0.5332	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			294.63390	209.708	11.60	0.4668	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			846.95480	993.318	12.00	0.9616	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			15.25480	9.218	12.00	0.0384	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			355.06470	259.527	11.77	0.5291	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			146.76470	203.627	11.77	0.4709	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			384.80480	497.386	11.14	0.7974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			103.10480	63.286	11.14	0.2026	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,331.16210	1,185.412	14.64	0.9361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			12.86210	19.512	14.64	0.0639	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			291.85960	389.278	11.31	0.7059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			160.15960	105.178	11.31	0.2941	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			24.69780	15.413	11.61	0.0615	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			706.39780	849.513	11.61	0.9385	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			33.81930	21.519	11.35	0.0832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			615.51930	755.619	11.35	0.9168	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			371.48120	482.135	11.16	0.7861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			109.78120	68.035	11.16	0.2139	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			87.62610	52.462	11.08	0.1756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			419.32610	536.562	11.08	0.8244	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			281.88640	199.695	11.58	0.4527	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			183.58640	253.795	11.58	0.5473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			493.34420	619.079	10.97	0.8720	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			61.64420	34.979	10.97	0.1280	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			352.02650	459.726	11.20	0.7685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			120.32650	75.626	11.20	0.2315	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			211.05300	291.013	11.50	0.5966	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			239.35300	166.913	11.50	0.4034	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			512.94790	399.708	12.36	0.6590	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			94.64790	133.808	12.36	0.3410	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.00870	0.016	23.82	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,668.30870	5,515.916	23.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.00840	0.015	23.82	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,678.30840	5,525.915	23.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.00890	0.016	23.82	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,658.30890	5,505.916	23.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			6.42950	9.963	15.20	0.0346	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,614.72950	1,465.863	15.20	0.9654	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			25.41690	37.545	13.93	0.1155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,043.71690	903.445	13.93	0.8845	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,348.52910	4,196.274	23.82	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.22910	0.374	23.82	0.0012	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,039.59940	1,188.645	12.52	0.9801	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			7.89940	4.545	12.52	0.0199	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			28.40690	41.889	13.81	0.1272	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			996.70690	857.789	13.81	0.8728	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,079.36000	2,926.934	19.62	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.06000	1.034	19.62	0.0036	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			31.05410	45.721	13.71	0.1374	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			959.35410	821.621	13.71	0.8626	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,109.36600	2,956.939	19.79	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.06600	1.039	19.79	0.0036	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			85.14270	120.802	12.50	0.3141	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			553.44270	436.702	12.50	0.6859	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,469.45190	3,317.012	21.83	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.15190	1.112	21.83	0.0035	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			5.57350	8.652	15.30	0.0304	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,673.87350	1,524.552	15.30	0.9696	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			238.98080	325.721	11.43	0.6385	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			207.28080	141.621	11.43	0.3615	0.00	0	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,779.31080	2,626.897	17.92	0.9962	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.01080	0.997	17.92	0.0038	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			573.44130	709.454	11.23	0.9037	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			41.74130	25.354	11.23	0.0963	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			49.58730	71.933	13.19	0.2035	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			767.88730	637.833	13.19	0.7965	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,488.46460	4,336.171	23.82	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.16460	0.271	23.82	0.0009	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,679.29910	2,526.890	17.36	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			0.99910	0.990	17.36	0.0039	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			14.49640	21.748	14.52	0.0706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,282.79640	1,137.648	14.52	0.9294	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,499.46020	3,347.019	22.00	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.16020	1.119	22.00	0.0035	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			19.48240	28.874	14.22	0.0913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,157.78240	1,014.774	14.22	0.9087	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			105.17040	148.107	12.22	0.3695	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			473.47040	364.007	12.22	0.6305	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			9.42270	14.514	14.91	0.0488	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,457.72270	1,310.414	14.91	0.9512	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,458.47670	4,306.191	23.82	0.9991	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.17670	0.291	23.82	0.0009	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			17.44940	25.887	14.33	0.0827	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,205.74940	1,061.787	14.33	0.9173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,399.43320	3,246.996	21.44	0.9965	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.13320	1.096	21.44	0.0035	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			9.88460	15.213	14.87	0.0509	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,438.18460	1,291.113	14.87	0.9491	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,128.68200	3,976.513	23.82	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.38200	0.613	23.82	0.0019	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			2.17750	3.405	16.02	0.0127	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,070.47750	1,919.305	16.02	0.9873	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,348.31970	5,195.935	23.82	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.01970	0.035	23.82	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			2.74720	4.291	15.84	0.0158	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,971.04720	1,820.191	15.84	0.9842	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,248.32550	5,095.944	23.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.02550	0.044	23.82	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			4.09540	6.379	15.54	0.0229	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,802.39540	1,652.279	15.54	0.9771	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,378.51350	4,226.249	23.82	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.21350	0.349	23.82	0.0011	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,178.33040	5,025.953	23.82	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.03040	0.053	23.82	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			3.99990	6.231	15.56	0.0224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,812.29990	1,662.131	15.56	0.9776	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,968.35130	4,815.988	23.82	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.05130	0.088	23.82	0.0003	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			3.47260	5.416	15.66	0.0197	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,871.77260	1,721.316	15.66	0.9803	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			143.77420	199.683	11.80	0.4641	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			362.07420	265.583	11.80	0.5359	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			4.94940	7.694	15.39	0.0273	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,723.24940	1,573.594	15.39	0.9727	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,888.36250	4,736.006	23.82	0.9996	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,052.12790	3,899.790	22.48	0.9972	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.62790	0.990	22.48	0.0028	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,573.12670	3,420.444	21.34	0.9953	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.62670	1.644	21.34	0.0047	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,759.28010	1,610.617	15.43	0.9632	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			7.78010	11.817	15.43	0.0368	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,932.69500	1,783.146	15.57	0.9722	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			5.79500	8.846	15.57	0.0278	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,556.78360	1,411.706	15.13	0.9351	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			15.88360	23.406	15.13	0.0649	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			257.15980	337.580	11.72	0.5963	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			268.05980	195.880	11.72	0.4037	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			1,682.88940	1,536.138	15.27	0.9490	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			11.98940	17.838	15.27	0.0510	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,736.82730	1,591.740	15.35	0.9376	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			17.12730	24.640	15.35	0.0624	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,113.75940	1,964.711	15.75	0.9641	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			10.05940	13.611	15.75	0.0359	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,636.06710	3,483.978	19.70	0.9927	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.36710	2.878	19.70	0.0073	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			6.32330	8.371	15.99	0.0230	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,370.02330	2,219.471	15.99	0.9770	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,855.31650	3,703.740	20.45	0.9934	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.61650	2.640	20.45	0.0066	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,211.25350	2,061.745	15.94	0.9680	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			9.05350	12.145	15.94	0.0320	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			285.79210	215.741	11.89	0.3913	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			316.59210	399.241	11.89	0.6087	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,224.02390	4,071.689	19.53	0.9968	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.72390	1.189	19.53	0.0032	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,725.25940	3,573.193	19.23	0.9932	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			1.95940	2.693	19.23	0.0068	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,728.90190	1,584.827	15.47	0.9216	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			25.60190	34.327	15.47	0.0784	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			242.27910	301.843	12.35	0.4847	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			28.28530	37.143	15.58	0.0810	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,781.18530	1,637.043	15.58	0.9190	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,073.91250	3,921.520	18.91	0.9958	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.01250	1.620	18.91	0.0042	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			455.17910	361.743	12.35	0.5153	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,515.61510	2,365.811	16.69	0.9660	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			11.51510	14.911	16.69	0.0340	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,428.11370	4,274.894	17.70	0.9969	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.71370	1.194	17.70	0.0031	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,909.32520	3,756.773	17.70	0.9926	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			1.92520	3.073	17.70	0.0074	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,707.12220	1,566.585	15.44	0.8833	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			49.72220	62.885	15.44	0.1167	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,198.00210	1,342.217	11.20	0.9470	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			30.20210	20.317	11.20	0.0530	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			269.96480	324.874	12.85	0.4471	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			602.16480	502.974	12.85	0.5529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,974.29400	3,821.475	17.04	0.9922	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			2.09400	3.375	17.04	0.0078	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			183.63790	222.528	13.57	0.3304	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			865.83790	750.628	13.57	0.6696	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,874.70620	3,722.103	17.04	0.9908	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			2.50620	4.003	17.04	0.0092	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			162.73840	197.495	13.80	0.2992	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			954.93840	835.595	13.80	0.7008	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,983.60600	2,833.899	16.81	0.9683	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			11.40600	15.799	16.81	0.0317	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			68.95490	85.549	15.22	0.1446	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,631.15490	1,493.649	15.22	0.8554	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			239.17840	288.490	13.08	0.4076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			681.37840	576.590	13.08	0.5924	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,805.03910	3,652.588	17.03	0.9898	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			2.83910	4.488	17.03	0.0102	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,914.53280	3,761.840	17.04	0.9914	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.33280	3.739	17.04	0.0086	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			228.87790	276.272	13.16	0.3938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			711.07790	604.372	13.16	0.6062	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,557.77330	1,421.814	15.11	0.8434	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			75.57330	93.714	15.11	0.1566	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,123.79410	3,970.706	17.04	0.9938	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			1.59410	2.606	17.04	0.0062	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,852.60120	4,698.803	17.04	0.9981	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.40120	0.703	17.04	0.0019	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			105.60690	128.330	14.59	0.2066	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,297.80690	1,166.431	14.59	0.7934	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,244.86160	1,114.904	14.47	0.7815	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			112.66160	136.804	14.47	0.2185	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			611.64930	716.874	11.74	0.7483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			193.84930	144.974	11.74	0.2517	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			118.84170	144.322	14.37	0.2290	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,201.04170	1,072.422	14.37	0.7710	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			782.70860	903.902	11.48	0.8352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			114.90860	82.002	11.48	0.1648	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			551.05900	649.861	11.87	0.7093	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			233.25900	177.961	11.87	0.2907	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			468.49680	557.564	12.06	0.6485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			300.69680	235.664	12.06	0.3515	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			643.61190	751.993	11.67	0.7671	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			175.81190	130.093	11.67	0.2329	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			710.83070	826.020	11.58	0.8025	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			143.03070	104.120	11.58	0.1975	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			336.21600	402.506	12.44	0.5248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			468.41600	380.606	12.44	0.4752	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			797.65040	919.918	11.46	0.8413	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			109.85040	78.018	11.46	0.1587	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			802.77660	690.728	13.41	0.6453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			200.57660	242.628	13.41	0.3547	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,422.01960	1,288.796	14.86	0.8188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			89.81960	110.696	14.86	0.1812	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			826.24400	712.983	13.47	0.6546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			194.04400	234.883	13.47	0.3454	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			437.26210	353.775	12.37	0.4548	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			355.06210	425.675	12.37	0.5452	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			522.43180	617.993	11.93	0.6893	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			254.63180	196.093	11.93	0.3107	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			17.71270	23.723	16.74	0.0453	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,709.91270	2,561.823	16.74	0.9547	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			17.44040	23.384	16.74	0.0448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,719.64040	2,571.485	16.74	0.9552	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			17.98830	24.064	16.74	0.0459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,700.18830	2,552.165	16.74	0.9541	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,616.78200	4,462.838	16.77	0.9967	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			0.78200	1.338	16.77	0.0033	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,068.11230	3,914.930	16.77	0.9922	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			2.11230	3.430	16.77	0.0078	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,689.75810	1,552.143	15.30	0.8533	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			73.75810	90.643	15.30	0.1467	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,317.57960	2,172.284	16.10	0.9041	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			51.47960	61.484	16.10	0.0959	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,859.22410	2,710.769	16.58	0.9413	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			28.92410	35.869	16.58	0.0587	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,789.79180	4,634.436	16.72	0.9945	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			2.39180	2.536	16.72	0.0055	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,242.69600	4,087.614	16.72	0.9886	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			5.29600	5.714	16.72	0.0114	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,673.56880	1,538.751	15.21	0.8207	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			106.16880	126.851	15.21	0.1793	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,574.32840	4,419.429	17.13	0.9905	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			4.22840	4.829	17.13	0.0095	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			287.77470	228.394	12.07	0.3077	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			627.67470	723.794	12.07	0.6923	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			105.21830	125.415	15.28	0.1752	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,725.31830	1,590.015	15.28	0.8248	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,655.23450	2,508.791	16.57	0.9168	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			46.63450	55.991	16.57	0.0832	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,169.39790	1,048.313	14.26	0.7017	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			205.19790	239.913	14.26	0.2983	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			204.39270	159.697	11.90	0.2334	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			790.19270	901.297	11.90	0.7666	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,466.64020	1,613.087	12.04	0.9381	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			40.84020	31.487	12.04	0.0619	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			5,039.20670	4,884.300	17.94	0.9888	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			5.30670	6.400	17.94	0.0112	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,434.80640	4,280.975	17.94	0.9788	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			10.90640	13.075	17.94	0.0212	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,663.26420	1,531.986	15.23	0.7926	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			139.36420	164.086	15.23	0.2074	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,529.70470	1,401.942	15.01	0.7597	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			171.70470	200.242	15.01	0.2403	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,433.79100	3,282.254	17.50	0.9428	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			35.79100	40.554	17.50	0.0572	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			866.40350	980.122	12.00	0.7719	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			210.10350	167.422	12.00	0.2281	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			57.25390	66.338	16.80	0.0895	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,840.95390	2,693.638	16.80	0.9105	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			994.97210	884.060	13.89	0.6283	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			291.27210	336.760	13.89	0.3717	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,685.54750	3,533.002	17.86	0.9499	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			31.84750	35.702	17.86	0.0501	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,152.81180	1,035.360	14.23	0.6735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			249.11180	288.060	14.23	0.3265	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			638.60700	547.940	13.04	0.4934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			434.90700	500.640	13.04	0.5066	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			57.66480	66.836	16.78	0.0901	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,831.36480	2,684.136	16.78	0.9099	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,658.92860	1,528.994	15.23	0.7806	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			155.22860	181.694	15.23	0.2194	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			300.61270	347.565	13.82	0.3813	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			964.31270	854.865	13.82	0.6187	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,951.84740	4,797.293	18.17	0.9840	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			8.14740	9.993	18.17	0.0160	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,659.39170	2,513.857	16.56	0.8979	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			65.69170	76.557	16.56	0.1021	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			56.84640	65.845	16.81	0.0889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,850.54640	2,703.145	16.81	0.9111	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,266.77720	5,111.697	18.19	0.9853	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			7.67720	9.397	18.19	0.0147	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,624.28390	4,470.698	18.19	0.9732	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			15.18390	18.398	18.19	0.0268	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,652.65020	1,524.588	15.19	0.7673	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			173.55020	202.288	15.19	0.2327	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,811.28940	2,666.855	16.65	0.8762	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			95.18940	108.755	16.65	0.1238	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			225.49490	257.514	15.41	0.2504	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,844.89490	1,717.814	15.41	0.7496	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			942.44370	1,052.944	12.38	0.7284	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			311.84370	263.244	12.38	0.2716	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			796.67880	892.714	12.60	0.6619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			426.07880	363.014	12.60	0.3381	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,347.43950	1,230.620	14.56	0.6579	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			328.03950	370.320	14.56	0.3421	0.00	0	4,145

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	11.50	Call			1,141.83510	1,264.501	12.20	0.7985	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			211.23510	174.801	12.20	0.2015	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,127.45480	2,278.913	11.68	0.9665	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			26.85480	19.213	11.68	0.0335	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			105.62060	119.805	16.82	0.1273	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,985.02060	2,840.105	16.82	0.8727	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			980.30480	1,093.323	12.34	0.7430	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			289.70480	243.623	12.34	0.2570	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,220.96100	2,086.486	15.88	0.8018	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			171.56100	196.186	15.88	0.1982	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			105.06320	119.165	16.83	0.1267	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,994.46320	2,849.465	16.83	0.8733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			104.50730	118.525	16.85	0.1260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			3,003.90730	2,858.825	16.85	0.8740	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			505.34320	435.844	12.81	0.3754	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			738.64320	828.644	12.81	0.6246	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			280.13050	313.114	15.71	0.2619	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,084.73050	1,958.814	15.71	0.7381	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			278.68090	311.498	15.72	0.2607	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,093.28090	1,967.198	15.72	0.7393	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			281.58470	314.740	15.70	0.2631	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,076.18470	1,950.440	15.70	0.7369	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,188.17890	7,041.445	18.59	0.9536	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			47.17890	54.645	18.59	0.0464	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			300.57980	322.841	17.10	0.2186	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,251.57980	3,119.641	17.10	0.7814	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			299.74210	321.924	17.11	0.2180	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,260.74210	3,128.724	17.11	0.7820	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			301.42160	323.763	17.08	0.2192	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,242.42160	3,110.563	17.08	0.7808	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			571.42730	613.871	16.19	0.3332	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,577.92730	2,467.371	16.19	0.6668	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			569.68030	611.993	16.19	0.3323	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,586.18030	2,475.493	16.19	0.6677	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			567.93340	610.123	16.20	0.3314	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,594.43340	2,483.623	16.20	0.6686	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,734.05590	2,621.385	16.39	0.6688	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			592.65590	634.985	16.39	0.3312	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			656.00800	701.241	16.38	0.3486	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,699.20800	2,587.241	16.38	0.6514	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			654.18760	699.300	16.38	0.3477	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,707.38760	2,595.300	16.38	0.6523	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			657.82770	703.189	16.37	0.3494	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,691.02770	2,579.189	16.37	0.6506	0.00	0	0
Total \$ / R Option												15,063,168.00	60,000	2,314,332

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												2,233,994,424.00	242,627	3,751,582
\$ / R MAXI On	18/06/2018	Foreign Exchange Future				12.18410		12.03170			0.0000	121,841.00	10	415
\$ / R MAXI On	17/09/2018	Foreign Exchange Future				12.32190		12.16780			0.0000	0.00	0	50
\$ / R MAXI On	14/12/2018	Foreign Exchange Future				12.45270		12.29630			0.0000	224,148.60	18	10
\$ / R MAXI On	14/06/2019	Foreign Exchange Future				12.72430		12.56540			0.0000	0.00	0	0
Total \$ / R MAXI Future												345,989.60	28	475
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call				323.62240	504.990	15.72	0.0184	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put				190,153.62240	175,094.990	15.72	0.9816	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call				316.12680	493.357	15.74	0.0180	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put				191,146.12680	176,083.357	15.74	0.9820	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call				331.31720	516.880	15.70	0.0188	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put				189,161.31720	174,106.880	15.70	0.9812	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call				5,019.57520	6,231.664	15.63	0.1091	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put				189,239.57520	175,041.664	15.63	0.8909	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call				4,963.59470	6,161.959	15.65	0.1080	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put				190,183.59470	175,971.959	15.65	0.8920	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call				5,076.35910	6,302.048	15.62	0.1102	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put				188,296.35910	174,112.048	15.62	0.8898	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call				5,295.26040	6,113.477	16.93	0.0830	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put				294,665.26040	279,843.477	16.93	0.9170	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call				5,258.10030	6,068.538	16.94	0.0825	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put				295,628.10030	280,798.538	16.94	0.9175	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call				5,221.24910	6,023.822	16.96	0.0819	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put				296,591.24910	281,753.822	16.96	0.9181	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call				28,013.05320	31,311.418	15.71	0.2619	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put				208,473.05320	195,881.418	15.71	0.7381	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call				27,868.08700	31,149.772	15.72	0.2607	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put				209,328.08700	196,719.772	15.72	0.7393	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call				28,158.46750	31,474.019	15.70	0.2631	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put				207,618.46750	195,044.019	15.70	0.7369	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												345,989.60	28	475
£ / R	On	30/04/2018	Foreign Exchange Future			16.97590		17.00330			0.0000	0.00	0	9
£ / R	On	15/05/2018	Foreign Exchange Future			17.02170		17.04990			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.12370		17.15100			0.0000	31,284,999.90	1,827	429,628
£ / R	On	17/09/2018	Foreign Exchange Future			17.39070		17.41520			0.0000	0.00	0	18,494
£ / R	On	14/12/2018	Foreign Exchange Future			17.64910		17.67050			0.0000	0.00	0	5,393
£ / R	On	18/03/2019	Foreign Exchange Future			17.92920		17.94700			0.0000	0.00	0	3,129
£ / R	On	14/06/2019	Foreign Exchange Future			18.20110		18.21770			0.0000	0.00	0	5,465
Total £ / R Future												31,284,999.90	1,827	462,129
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put			287.65760	310.441	13.33	0.7462	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	30/04/2018	Foreign Exchange Option	17.23	Call			60.95760	56.341	13.33	0.2538	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			329.59840	315.440	12.38	0.6289	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			129.69840	143.740	12.38	0.3711	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			16,951.00000	16,923.700	23.25	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	23.25	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			129.19440	124.489	14.07	0.2279	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			868.19440	890.789	14.07	0.7721	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			223.66730	217.211	13.53	0.3549	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			572.66730	593.511	13.53	0.6451	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,252.61130	3,279.678	17.94	0.9916	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			3.61130	3.378	17.94	0.0084	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			127.34290	122.673	14.08	0.2252	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			876.34290	898.973	14.08	0.7748	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			125.51400	120.880	14.09	0.2224	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			884.51400	907.180	14.09	0.7776	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			325.98140	319.566	14.54	0.3189	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,160.78140	1,178.866	14.54	0.6811	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			323.51740	317.128	14.55	0.3170	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,168.31740	1,186.429	14.55	0.6830	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			328.50360	322.048	14.53	0.3209	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,153.30360	1,171.349	14.53	0.6791	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			628.90070	619.619	14.42	0.4352	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,068.40070	1,080.519	14.42	0.5648	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			625.40510	616.155	14.42	0.4333	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,074.90510	1,087.055	14.42	0.5667	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			621.93270	612.709	14.43	0.4315	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,081.43270	1,093.609	14.43	0.5685	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			829.52750	818.814	14.48	0.4669	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,192.52750	1,199.614	14.48	0.5331	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			836.97110	826.203	14.47	0.4700	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,179.97110	1,187.003	14.47	0.5300	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			833.24510	822.504	14.48	0.4684	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,186.24510	1,193.304	14.48	0.5316	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			947.44920	938.579	14.48	0.4712	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,359.74920	1,367.479	14.48	0.5288	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			943.76910	934.928	14.49	0.4699	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,366.06910	1,373.828	14.49	0.5301	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			951.13480	942.250	14.48	0.4725	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,353.43480	1,361.150	14.48	0.5275	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												31,284,999.90	1,827	463,129
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11244		0.11143			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11348		0.11247			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11373		0.11271			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	17/09/2018	Foreign Exchange Future			0.11553		0.11449			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11757		0.11652			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12208		0.12099			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	38.84	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put		875,856.50000	875,755.800	38.84	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put		882,856.50000	882,755.800	38.84	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.00000	0.000	38.84	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	38.84	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put		876,856.50000	876,755.800	38.84	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	38.84	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put		877,856.50000	877,755.800	38.84	1.0000	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call		9.94500	10.606	18.09	0.0335	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put		1,762.94500	1,662.106	18.09	0.9665	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call		5.08740	5.925	23.77	0.0158	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put		2,758.08740	2,657.425	23.77	0.9842	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call		63.29390	76.603	15.74	0.1975	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put		816.29390	728.103	15.74	0.8025	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,728.60000	822,626.800	24.45	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	24.45	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,728.60000	876,626.800	24.45	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	24.45	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,728.60000	877,626.800	24.45	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	24.45	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,728.60000	875,626.800	24.45	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	24.45	0.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		107.27690	123.672	18.58	0.1759	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,657.87690	1,570.872	18.58	0.8241	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		40.95230	56.075	20.75	0.0841	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,591.55230	2,503.275	20.75	0.9159	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		275.86510	307.476	16.60	0.3807	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		826.46510	754.676	16.60	0.6193	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		491.79340	531.221	16.88	0.4674	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		840.19340	774.121	16.88	0.5326	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		255.98990	280.803	18.66	0.2770	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,604.38990	1,523.703	18.66	0.7230	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		927.35890	988.988	14.36	0.7363	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		275.75890	231.888	14.36	0.2637	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		630.11280	663.359	18.77	0.4162	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,531.51280	1,455.359	18.77	0.5838	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		482.33090	502.355	21.30	0.3137	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,383.73090	2,294.355	21.30	0.6863	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		953.41140	1,005.169	17.35	0.5735	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		854.81140	797.169	17.35	0.4265	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			14.85970		14.78660			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.93220		14.86030			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.01140		14.93830			0.0000	54,611,473.20	3,638	113,815
€ / R	On	17/09/2018	Foreign Exchange Future			15.29180		15.21720			0.0000	7,645,900.00	500	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.56900		15.49230			0.0000	0.00	0	5,049
€ / R	On	18/03/2019	Foreign Exchange Future			15.87820		15.79790			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.14060		16.06060			0.0000	0.00	0	5,256
Total € / R Future												62,257,373.20	4,138	183,939
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			465.05440	396.290	12.34	0.8900	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			11.65440	15.990	12.34	0.1100	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			256.84050	211.863	10.42	0.5344	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			137.14050	164.063	10.42	0.4656	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			74.09930	85.127	12.11	0.2104	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			44.76980	34.167	10.14	0.1130	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			683.06980	745.567	10.14	0.8870	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			20.39470	17.007	11.10	0.0583	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,940.10380	2,012.881	14.18	0.9947	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.80380	1.481	14.18	0.0053	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			294.93000	253.272	10.76	0.4844	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			233.23000	264.672	10.76	0.5156	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			765.79930	703.727	12.11	0.7896	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			37.22590	28.081	10.10	0.0964	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			32.93430	39.312	12.63	0.1092	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,094.63430	1,027.912	12.63	0.8908	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			63.24110	49.341	10.23	0.1512	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			601.54110	660.741	10.23	0.8488	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			948.69470	1,018.406	11.10	0.9417	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			18.75860	15.692	11.26	0.0537	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			11.24940	14.129	13.09	0.0445	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,512.94940	1,442.729	13.09	0.9555	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,445.73690	1,517.883	13.22	0.9785	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			7.43690	6.483	13.22	0.0215	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			725.52590	789.481	10.10	0.9036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			12.01110	10.236	12.18	0.0346	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			149.74120	171.179	11.30	0.3728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			461.44120	409.779	11.30	0.6272	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,691.73690	6,618.640	24.35	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.03690	0.040	24.35	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			987.05860	1,057.092	11.26	0.9463	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			647.96460	589.079	11.81	0.7380	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,611.98300	5,538.909	24.35	0.9992	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	20.55	Call		0.28300	0.309	24.35	0.0008	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put		3,673.27370	3,600.174	20.02	0.9957	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		1.57370	1.574	20.02	0.0043	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call		1,200.31110	1,271.636	12.18	0.9654	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		94.48740	108.451	11.83	0.2580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		656.18740	597.051	11.83	0.7420	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		92.74360	106.459	11.85	0.2541	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		664.44360	605.059	11.85	0.7459	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call		96.26460	110.479	11.81	0.2620	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		68.85030	75.289	14.06	0.1161	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		68.04410	74.381	14.07	0.1149	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		13.47740	13.856	18.44	0.0215	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,732.74160	1,806.464	10.86	0.9659	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		15.54160	14.664	10.86	0.0341	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,056.35340	1,117.436	10.51	0.8601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		89.15340	75.636	10.51	0.1399	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,970.04510	1,901.682	14.07	0.8863	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,951.65030	1,883.490	14.06	0.8839	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,645.06840	1,578.752	13.82	0.8390	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		102.26840	110.552	13.82	0.1610	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		247.38580	265.386	12.44	0.3410	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		880.18580	823.586	12.44	0.6590	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		997.01080	938.200	12.69	0.6971	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,414.22750	6,340.106	19.52	0.9966	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.42750	1.906	19.52	0.0034	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,356.27740	4,282.056	18.44	0.9785	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,960.84410	1,892.581	14.07	0.8851	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		67.24510	73.482	14.07	0.1137	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		214.21080	230.000	12.69	0.3029	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		120.32750	125.992	14.96	0.1388	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		2,508.02750	2,436.992	14.96	0.8612	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		119.55750	125.177	14.97	0.1380	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		2,517.25750	2,446.177	14.97	0.8620	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		118.79310	124.368	14.98	0.1372	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		2,526.49310	2,455.368	14.98	0.8628	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		611.69270	640.565	12.63	0.4678	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		963.79270	912.365	12.63	0.5322	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		618.45590	647.649	12.60	0.4718	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		950.55590	899.449	12.60	0.5282	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		615.06480	644.097	12.61	0.4698	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		957.16480	905.897	12.61	0.5302	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		607.52530	630.151	13.42	0.4087	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,406.92530	1,349.551	13.42	0.5913	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		604.82890	627.298	13.43	0.4072	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,414.22890	1,356.698	13.43	0.5928	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		602.14580	624.453	13.44	0.4057	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,421.54580	1,363.853	13.44	0.5943	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												62,257,373.20	4,138	791,446
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.34190		9.35330			0.0000	0.00	0	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.45340		9.46450			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.56290		9.57310			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.79400		9.80440			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,206
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			3.27190	3.068	13.45	0.0172	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,139.97190	1,151.168	13.45	0.9828	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.18240	2.984	13.49	0.0167	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,149.88240	1,161.084	13.49	0.9833	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.09600	2.902	13.53	0.0162	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,159.79600	1,171.002	13.53	0.9838	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,667.29850	1,678.459	13.81	0.9633	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			11.56070	11.624	13.82	0.0360	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,677.06070	1,688.224	13.82	0.9640	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			12.04170	12.100	13.79	0.0374	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,657.54170	1,668.700	13.79	0.9626	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			11.79850	11.859	13.81	0.0367	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			33.48240	32.584	14.63	0.0685	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,940.38240	1,949.684	14.63	0.9315	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			33.05480	32.161	14.64	0.0677	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,949.95480	1,959.261	14.64	0.9323	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			33.91480	33.013	14.62	0.0693	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,930.81480	1,940.113	14.62	0.9307	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			183.19080	181.457	13.55	0.2339	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,378.79080	1,387.457	13.55	0.7661	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			181.64930	179.926	13.56	0.2322	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,387.24930	1,395.926	13.56	0.7678	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			180.12480	178.413	13.58	0.2305	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,395.72480	1,404.413	13.58	0.7695	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	24,206
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.58560		9.55240			0.0000	0.00	0	1,510
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.83110		9.79630			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,510
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			0.44690	0.620	11.45	0.0045	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,268.04690	1,235.020	11.45	0.9955	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			0.41820	0.582	11.45	0.0043	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,278.01820	1,244.982	11.45	0.9957	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			0.47740	0.661	11.45	0.0048	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,258.07740	1,225.061	11.45	0.9952	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			547.23660	571.273	11.88	0.6653	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			230.93660	220.173	11.88	0.3347	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			541.34080	565.256	11.89	0.6612	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			235.04080	224.156	11.89	0.3388	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			553.17960	577.332	11.88	0.6694	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			226.87960	216.232	11.88	0.3306	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,510
CHF / R	On	18/06/2018	Foreign Exchange Future			12.56160		12.45870			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.80850		12.70330			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.05200		12.94440			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.54780		13.43440			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			5.38150	5.923	17.25	0.0191	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			2,086.68150	1,984.323	17.25	0.9809	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			5.31830	5.848	17.29	0.0188	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			2,096.61830	1,994.248	17.29	0.9812	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			5.44590	5.999	17.22	0.0193	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,076.74590	1,974.399	17.22	0.9807	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			30.74510	33.394	15.71	0.0621	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,357.44510	2,254.894	15.71	0.9379	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			30.50690	33.133	15.74	0.0616	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,367.20690	2,264.633	15.74	0.9384	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			30.27040	32.875	15.76	0.0611	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,376.97040	2,274.375	15.76	0.9389	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			385.16120	421.056	11.73	0.4683	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			650.76120	579.056	11.73	0.5317	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			381.87230	417.455	11.75	0.4652	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			657.47230	585.455	11.75	0.5348	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			388.47850	424.692	11.72	0.4713	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			644.07850	572.692	11.72	0.5287	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			355.99580	376.040	13.82	0.3135	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,641.59580	1,548.240	13.82	0.6865	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			354.25350	374.178	13.83	0.3122	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,649.85350	1,556.378	13.83	0.6878	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			352.52730	372.328	13.85	0.3108	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,658.12730	1,564.528	13.85	0.6892	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 Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93320		1.91500			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94850		1.93040			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96340		1.94510			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99360		1.97540			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,030.82070	876.983	11.83	0.7867	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			68.47770	93.535	11.98	0.1873	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,118.47770	961.535	11.98	0.8127	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			57.91010	80.198	12.13	0.1642	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,207.91010	1,048.198	12.13	0.8358	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			80.82070	108.983	11.83	0.2133	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,114.56090	1,953.509	13.49	0.8381	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			109.79450	128.237	13.60	0.1512	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,205.79450	2,043.237	13.60	0.8488	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			101.72160	118.776	13.72	0.1411	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,297.72160	2,133.776	13.72	0.8589	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			118.56090	138.509	13.49	0.1619	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			988.34010	1,098.219	11.87	0.6519	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			537.34010	464.219	11.87	0.3481	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			934.37660	1,039.734	11.90	0.6312	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			583.37660	505.734	11.90	0.3688	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			882.61980	983.435	11.94	0.6103	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			631.61980	549.435	11.94	0.3897	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,065.88770	1,157.517	12.81	0.5472	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,111.88770	1,021.517	12.81	0.4528	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,024.08730	1,112.710	12.85	0.5327	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,170.08730	1,076.710	12.85	0.4673	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,109.16420	1,203.830	12.76	0.5618	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,055.16420	967.830	12.76	0.4382	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			2.01910		2.00800			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05720		2.04600			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.09600		2.08440			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24640		2.23620			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			27.48700	29.031	14.73	0.0580	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	2.22	Put			2,147.48700	2,038.031	14.73	0.9420	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			24.98160	26.434	14.98	0.0527	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,244.98160	2,135.434	14.98	0.9473	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			30.31380	31.965	14.48	0.0639	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,050.31380	1,940.965	14.48	0.9361	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			81.55460	88.705	15.38	0.0968	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,121.55460	3,016.705	15.38	0.9032	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			76.42710	82.826	15.47	0.0909	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,216.42710	3,110.827	15.47	0.9091	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			71.65510	77.361	15.56	0.0855	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,311.65510	3,205.361	15.56	0.9145	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			845.17280	789.731	12.90	0.4500	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			846.43560	904.635	12.97	0.5318	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			902.43560	844.635	12.97	0.4682	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			805.52690	861.401	13.05	0.5138	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			961.52690	901.401	13.05	0.4862	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			889.17280	949.731	12.90	0.5500	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,782.78880	1,846.904	13.26	0.6599	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			820.78880	782.904	13.26	0.3401	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,729.51640	1,792.161	13.32	0.6475	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			867.51640	828.161	13.32	0.3525	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,678.05780	1,738.815	13.38	0.6350	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			916.05780	874.814	13.38	0.3650	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			1.55490		1.53510			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57490		1.55490			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.59380		1.57320			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68750		1.66770			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			6.40650	9.761	15.69	0.0267	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,255.40650	2,060.761	15.69	0.9733	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			5.48390	8.334	15.89	0.0229	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,354.48390	2,159.334	15.89	0.9771	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			7.50180	11.455	15.50	0.0310	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,156.50180	1,962.455	15.50	0.9690	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,084.70680	2,892.816	16.26	0.9387	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			40.28240	49.541	16.02	0.0717	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,891.28240	2,700.541	16.02	0.9283	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			37.03390	45.526	16.15	0.0663	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,988.03390	2,796.526	16.15	0.9337	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			33.70680	41.816	16.26	0.0613	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			665.50400	772.309	12.69	0.5785	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	1.57	Put			633.50400	534.309	12.69	0.4215	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			624.28470	724.309	12.78	0.5540	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			692.28470	586.309	12.78	0.4460	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			709.22580	822.886	12.60	0.6032	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			577.22580	484.886	12.60	0.3968	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			692.40800	760.112	14.72	0.4256	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,615.40800	1,485.112	14.72	0.5744	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			666.35320	731.419	14.82	0.4126	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,689.35320	1,556.419	14.82	0.5874	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			719.63570	790.072	14.61	0.4390	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,542.63570	1,415.072	14.61	0.5610	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			0.12080		0.11880			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11950		0.11760			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11910		0.11740			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11830		0.11420			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56030		1.55390			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58360		1.57710			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60630		1.59960			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.65160		1.64490			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			8.79650		8.77780			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.89710		8.87810			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			8.99550		8.97550			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.52080		9.50780			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			3.80240	4.277	13.87	0.0237	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,066.00240	1,047.777	13.87	0.9763	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			3.69940	4.164	13.91	0.0231	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,075.89940	1,057.664	13.91	0.9769	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			3.90880	4.394	13.82	0.0243	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,056.10880	1,037.894	13.82	0.9757	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			40.94880	42.881	13.81	0.1158	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,092.84880	1,075.781	13.81	0.8842	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			40.10770	42.008	13.82	0.1137	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	17/09/2018	Foreign Exchange Option	9.94	Put			1,102.00770	1,084.908	13.82	0.8863	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			41.80520	43.772	13.80	0.1178	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,083.70520	1,066.672	13.80	0.8822	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			381.61470	393.918	12.30	0.5535	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			326.11470	318.418	12.30	0.4465	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			376.78960	388.993	12.31	0.5490	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			331.28960	323.493	12.31	0.4510	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			372.01020	384.117	12.32	0.5446	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			336.51020	328.617	12.32	0.4554	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			383.54190	389.670	13.65	0.4178	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			795.74190	788.870	13.65	0.5822	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			380.56530	386.631	13.66	0.4153	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			802.76530	795.831	13.66	0.5847	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			386.54650	392.733	13.63	0.4204	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			788.74650	781.933	13.63	0.5796	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			1.25950		1.25150			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26730		1.25930			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27500		1.26680			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34220		1.33510			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			685.00000	605.000		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			785.00000	705.000		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			585.00000	505.000		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			1,107.00000	1,027.000		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			1,207.00000	1,127.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			1,007.00000	927.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	50.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			32.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			168.00000	250.000		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			68.00000	150.000		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			151.00000	222.000		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			51.00000	122.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			251.00000	322.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40540		1.42550			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.41140		1.43130			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			1.23200		1.24160			0.0000	0.00	0	190
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.24100		1.25060			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	190
Total QUANTO € / \$												0.00	0	190
R / ¥	On	03/05/2018	Foreign Exchange Future			8.89350	0.11226	8.97380			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.79260	0.11226	8.87200			0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11226	1,509.23340	945.186	13.09	0.5294	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11226	571.23340	810.186	13.09	0.4706	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11226	1,440.20680	888.470	13.01	0.5113	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11226	602.20680	853.470	13.01	0.4887	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11226	1,579.63300	1,003.682	13.18	0.5473	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11226	541.63300	768.682	13.18	0.4527	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11226	779.11140	1,137.837	13.20	0.5781	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11226	1,117.11140	672.837	13.20	0.4219	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11226	2,242.28420	1,769.752	13.84	0.4545	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11226	2,222.28420	2,543.752	13.84	0.5455	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11226	5,994.00570	5,320.381	16.12	0.7835	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11226	674.00570	794.381	16.12	0.2165	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11226	2,189.33820	1,722.249	13.80	0.4469	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11226	2,269.33820	2,596.249	13.80	0.5531	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11226	2,137.08430	1,675.500	13.77	0.4394	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11226	2,317.08430	2,649.500	13.77	0.5606	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			8.81170	0.11226	8.89130			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.65590	0.11226	8.73410			0.0000	0.00	0	283

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11226	3,399.07150	2,795.033	14.32	0.6219	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11226	2,003.44820	2,325.491	13.45	0.5543	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11226	1,186.07150	1,378.033	14.32	0.3781	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11226	3,329.05130	2,729.345	14.28	0.6145	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11226	1,216.05130	1,412.345	14.28	0.3855	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11226	3,469.71240	2,861.434	14.37	0.6291	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11226	1,156.71240	1,344.434	14.37	0.3709	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11226	2,016.44820	1,542.491	13.45	0.4457	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11226	4,224.91950	3,705.817	15.50	0.5457	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11226	2,883.91950	3,146.817	15.50	0.4543	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11226	4,163.27700	3,646.934	15.46	0.5411	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11226	2,922.27700	3,187.934	15.46	0.4589	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11226	4,102.03340	3,588.477	15.42	0.5364	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11226	2,961.03340	3,229.477	15.42	0.4636	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			9.26840		9.20170			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.39550		9.32800			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.51590		9.44750			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.10070		10.03740			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			6.22220	13.692	13.72	0.0630	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			904.52220	845.292	13.72	0.9370	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			6.04190	13.470	13.79	0.0618	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			914.34190	855.070	13.79	0.9382	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			6.48780	13.921	13.65	0.0642	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			894.78780	835.521	13.65	0.9358	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			84.57450	96.090	12.45	0.2293	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			756.57450	700.590	12.45	0.7707	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			83.13400	94.442	12.47	0.2259	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			765.13400	708.942	12.47	0.7741	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			86.04220	97.766	12.43	0.2327	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			748.04220	692.266	12.43	0.7673	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			386.26560	422.758	11.34	0.5849	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			308.76560	276.858	11.34	0.4151	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			381.43140	417.592	11.35	0.5803	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			313.93140	281.692	11.35	0.4197	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			391.14390	427.971	11.33	0.5895	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			303.64390	272.071	11.33	0.4105	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			513.84560	481.364	12.22	0.4466	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	9.99	Call			549.81940	581.052	12.19	0.5595	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			502.41940	470.352	12.19	0.4405	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			545.51480	576.544	12.21	0.5565	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			508.11480	475.844	12.21	0.4435	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			541.24560	572.064	12.22	0.5534	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			2.94380		2.93610			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.89590		2.88820			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84950		2.84240			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.85260		2.84170			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			0.33520	0.310	20.27	0.0043	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			724.23520	716.510	20.27	0.9957	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.33010	0.306	20.46	0.0042	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			734.23010	726.506	20.46	0.9958	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.34060	0.315	20.08	0.0044	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			714.24060	706.515	20.08	0.9956	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			6.75480	6.442	14.36	0.0584	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			478.55480	470.542	14.36	0.9416	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.40630	6.092	14.42	0.0554	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			488.20630	480.192	14.42	0.9446	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.12370	6.814	14.30	0.0614	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			468.92370	460.914	14.30	0.9386	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			68.73550	69.778	12.87	0.3645	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			196.33550	190.278	12.87	0.6355	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			65.77510	66.686	12.88	0.3526	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			203.37510	197.186	12.88	0.6474	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			71.80590	72.985	12.86	0.3766	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			189.40590	183.485	12.86	0.6234	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.86800	26.478	15.76	0.1198	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			714.16800	703.878	15.76	0.8802	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			25.37860	26.000	15.82	0.1176	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			723.67860	713.400	15.82	0.8824	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			26.37130	26.970	15.69	0.1220	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			704.67130	694.370	15.69	0.8780	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			1.25920		1.23980			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23330		1.21450			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21080		1.19210			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
ZMW / R On 14/06/2019 Foreign Exchange Future			1.16900		1.15090			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	0
Total ZMW / R									0.00	0	0
Total Futures									2 312 819 618.70	188,620	2,133,320
Total Options									15 063 168.00	60,000	3,134,039
Grand Total:									2,327,882,786.70	248,620	5,267,359