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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/04/2018 Foreign Exchange Future			12.39500		12.49500			0.0000	1,239,500.00	100	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.43270		12.49500			0.0000	0.00	0	955
\$ / R On 02/05/2018 Foreign Exchange Future			12.43100		12.49120			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.43530		12.49430			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.44170		12.49900			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.44480		12.50230			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.44790		12.50580			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.45260		12.51120			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.45410		12.51290			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.45880		12.51820			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.46350		12.52350			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.46500		12.52530			0.0000	6,481,800.00	520	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.46970		12.53060			0.0000	0.00	0	0
\$ / R On 29/05/2018 Foreign Exchange Future			12.47590		12.53770			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.47900		12.54120			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.49150		12.55420			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.50740		12.57050			0.0000	461,998,341.20	36,938	1,137,414
\$ / R On 20/06/2018 Foreign Exchange Future			12.51050		12.57370			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.52470		12.58840			0.0000	10,019,760.00	800	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.52950		12.59300			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.53570		12.59930			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			12.55740		12.62110			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.56360		12.62740			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.56520		12.62890			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.56830		12.63200			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.57450		12.63830			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.58540		12.64920			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.59470		12.65860			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.62260		12.68670			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.64890		12.71320			0.0000	673,136,511.30	53,217	85,122
\$ / R	On	28/09/2018	Foreign Exchange Future			12.66600		12.73040			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.70780		12.77250			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.71400		12.77870			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.71710		12.78190			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			12.72480		12.78950			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.73700		12.80180			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.74160		12.80640			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.76290		12.82780			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			12.77970		12.84470			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.78420		12.84930			0.0000	15,814,055.40	1,237	23,476
\$ / R	On	31/12/2018	Foreign Exchange Future			12.81020		12.87530			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			12.85740		12.79610			0.0000	15,750,315.00	1,225	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			12.87690		12.94240			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			12.89920		12.83800			0.0000	15,801,520.00	1,225	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			12.92590		12.99200			0.0000	15,834,227.50	1,225	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			12.93930		13.00560			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			12.98990		12.92800			0.0000	15,912,627.50	1,225	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.05900		13.12570			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.33910		13.40450			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.63320		13.69830			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.72060		13.78470			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.81170		13.87480			0.0000	0.00	0	0
Total \$ / R Future												1,231,988,657.90	97,712	1,499,438
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			0.38960	0.000	16.78	0.0000	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			385.38960	285.000	16.78	1.0000	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			795.38150	732.874	20.46	0.9978	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			0.38150	0.174	20.46	0.0022	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			1.76480	0.769	17.66	0.0098	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			586.76480	523.469	17.66	0.9902	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			735.59160	672.943	19.52	0.9969	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			0.59160	0.243	19.52	0.0031	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			1.32080	0.511	17.95	0.0067	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			626.32080	563.211	17.95	0.9933	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			6.77520	4.926	16.26	0.0546	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			401.77520	337.626	16.26	0.9454	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			2.18680	1.041	17.44	0.0131	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	11.94	Call			557.18680	493.741	17.44	0.9869	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			459.44850	395.489	16.70	0.9674	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			4.44850	2.789	16.70	0.0326	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			715.68470	652.973	19.20	0.9965	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			0.68470	0.273	19.20	0.0035	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			2,735.03700	2,797.332	54.05	0.9998	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.03700	0.032	54.05	0.0002	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			7.26320	5.405	16.19	0.0593	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			392.26320	328.105	16.19	0.9407	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			646.14170	583.116	18.10	0.9945	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			1.14170	0.415	18.10	0.0055	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,305.02750	1,367.317	27.98	0.9998	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.02750	0.017	27.98	0.0002	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,165.11670	3,227.383	64.89	0.9996	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.11670	0.083	64.89	0.0004	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			991.20850	931.180	21.00	0.9982	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			0.00850	0.180	21.00	0.0018	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			0.79960	1.528	18.69	0.0144	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			691.99960	632.528	18.69	0.9856	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			104.20910	130.190	14.36	0.6146	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			95.40910	61.190	14.36	0.3854	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			35.85280	41.754	15.17	0.2483	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			280.15280	227.054	15.17	0.7517	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			75.99660	89.465	14.48	0.4430	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			170.29660	124.765	14.48	0.5570	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			9.28310	12.096	15.04	0.0811	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			508.28310	453.796	15.04	0.9189	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			17.53430	21.877	14.70	0.1349	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			416.53430	363.577	14.70	0.8651	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,127.81980	3,185.200	22.84	1.0000	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.11980	0.000	22.84	0.0000	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			295.21530	333.463	14.63	0.7983	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			57.51530	38.263	14.63	0.2017	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.88350	0.525	21.02	0.0035	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,358.58350	1,415.725	21.02	0.9965	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,894.39030	1,952.194	22.14	0.9994	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.19030	0.094	22.14	0.0006	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,989.07040	2,047.549	21.81	0.9991	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.27040	0.149	21.81	0.0009	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			73.57270	54.316	14.44	0.2358	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			312.37270	351.716	14.44	0.7642	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,248.93180	3,307.533	32.26	0.9994	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.13180	0.133	32.26	0.0006	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,787.66420	1,846.239	20.86	0.9980	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.56420	0.339	20.86	0.0020	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			43.67630	54.754	13.23	0.2427	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			356.57630	308.854	13.23	0.7573	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,613.11770	1,554.288	19.39	0.9988	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.21770	0.188	19.39	0.0012	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			816.01190	757.654	13.92	0.9763	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			3.11190	3.554	13.92	0.0237	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			14.84360	20.741	12.61	0.1099	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			533.04360	479.541	12.61	0.8901	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			13.39320	15.974	11.99	0.0875	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			586.89320	529.474	11.99	0.9125	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			19.92100	24.135	12.24	0.1190	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			545.22100	489.135	12.24	0.8810	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			118.53870	138.105	13.15	0.4071	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			279.13870	237.805	13.15	0.5929	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			159.02300	183.851	13.15	0.4712	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			246.72300	209.751	13.15	0.5288	0.00	0	40,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			163.69300	189.013	13.16	0.4793	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			241.39300	204.913	13.16	0.5207	0.00	0	30,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,349.29880	3,411.385	25.75	0.9986	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.49880	0.385	25.75	0.0014	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,889.27980	2,951.383	22.89	0.9985	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.47980	0.383	22.89	0.0015	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,268.12810	1,327.757	16.74	0.9722	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			9.32810	6.757	16.74	0.0278	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			388.59990	429.519	14.15	0.6837	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			142.79990	121.019	14.15	0.3163	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,349.93680	1,409.141	16.62	0.9490	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			436.38560	391.896	12.85	0.6734	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			115.88560	134.496	12.85	0.3266	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			24.90960	20.187	16.48	0.0610	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,264.40960	1,322.787	16.48	0.9390	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,349.90600	4,412.957	25.46	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.40600	0.357	25.46	0.0011	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			9.34420	7.570	17.18	0.0250	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,688.84420	1,750.170	17.18	0.9750	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			45.58640	37.949	15.79	0.1076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			975.08640	1,030.549	15.79	0.8924	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			25.46050	20.638	16.46	0.0622	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,254.96050	1,313.238	16.46	0.9378	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,080.22520	4,143.240	25.46	0.9981	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.72520	0.640	25.46	0.0019	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			528.62310	479.504	12.67	0.7504	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			78.12310	92.104	12.67	0.2496	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,220.94750	3,284.002	22.86	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.44750	1.402	22.86	0.0042	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,964.45310	2,026.643	17.63	0.9860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			4.95310	4.043	17.63	0.0140	0.00	0	7,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.47740	1.393	19.80	0.0048	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,680.97740	2,743.993	19.80	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			403.67940	361.089	12.91	0.6422	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			133.17940	153.689	12.91	0.3578	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,730.96950	2,793.989	20.08	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.46950	1.389	20.08	0.0047	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			83.27800	97.936	12.70	0.2610	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			513.77800	465.336	12.70	0.7390	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			81.56360	69.060	15.08	0.1815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			711.06360	761.660	15.08	0.8185	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,650.98270	2,713.995	19.63	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.48270	1.395	19.63	0.0048	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			112.61580	130.852	12.83	0.3205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			443.11580	398.252	12.83	0.6795	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,979.50000	8,042.600	25.46	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	25.46	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,431.20430	2,494.027	18.38	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.70430	1.427	18.38	0.0052	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			705.95540	650.458	12.38	0.8598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			35.45540	43.058	12.38	0.1402	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			506.44250	458.344	12.71	0.7333	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			85.94250	100.944	12.71	0.2667	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,373.92930	1,311.793	13.98	0.9821	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			3.42930	4.393	13.98	0.0179	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			824.09150	766.463	12.67	0.9003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			23.59150	29.063	12.67	0.0997	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			842.62270	784.717	12.71	0.9056	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			22.12270	27.317	12.71	0.0944	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			840.52750	893.828	15.43	0.8598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			61.02750	51.228	15.43	0.1402	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			983.98620	924.352	13.05	0.9382	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			13.48620	16.952	13.05	0.0618	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			5.63270	7.317	13.60	0.0288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,226.13270	1,164.717	13.60	0.9712	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			8.04250	10.306	13.38	0.0394	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,128.54250	1,067.706	13.38	0.9606	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			194.68440	221.116	13.11	0.4534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			315.18440	278.516	13.11	0.5466	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			18.80550	23.355	12.82	0.0822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			889.30550	830.755	12.82	0.9178	0.00	0	30
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			80.67170	94.990	12.68	0.2553	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			521.17170	472.390	12.68	0.7447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			109.40820	127.274	12.82	0.3143	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			449.90820	404.674	12.82	0.6857	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			796.45830	739.271	12.60	0.8919	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			25.95830	31.871	12.60	0.1081	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			574.51110	523.451	12.59	0.7833	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			64.01110	76.051	12.59	0.2167	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.07000	0.061	25.46	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,129.57000	5,192.661	25.46	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.06840	0.060	25.46	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,139.56840	5,202.660	25.46	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.07170	0.063	25.46	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,119.57170	5,182.663	25.46	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,810.77540	3,873.728	25.46	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.27540	1.128	25.46	0.0032	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,541.00640	2,604.008	19.00	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.50640	1.408	19.00	0.0050	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			34.71550	28.684	16.12	0.0837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,104.21550	1,161.284	16.12	0.9163	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			107.81740	92.295	14.68	0.2324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			587.31740	634.894	14.68	0.7676	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			288.92070	254.258	13.18	0.5147	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			218.42070	246.858	13.18	0.4853	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,572.31980	1,509.706	14.58	0.9903	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			1.81980	2.306	14.58	0.0097	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			118.26490	101.508	14.55	0.2517	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			547.76490	594.108	14.55	0.7483	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			622.33370	569.476	12.51	0.8140	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			51.83370	62.076	12.51	0.1860	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			127.31080	109.511	14.44	0.2681	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			516.81080	562.111	14.44	0.7319	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,570.99930	2,634.004	19.17	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.49930	1.404	19.17	0.0050	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			186.36140	162.241	13.86	0.3680	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			365.86140	404.841	13.86	0.6320	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,930.94940	2,993.985	21.21	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.44940	1.385	21.21	0.0045	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			30.89780	25.450	16.26	0.0751	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,160.39780	1,218.050	16.26	0.9249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			67.24020	56.604	15.31	0.1530	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			796.74020	849.204	15.31	0.8470	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,242.12110	2,304.768	18.08	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.62110	2.168	18.08	0.0078	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,080.07720	1,019.592	13.27	0.9541	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			9.57720	12.192	13.27	0.0459	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			343.06400	304.399	13.05	0.5786	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			172.56400	196.999	13.05	0.4214	492,496.75	2,500	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,950.45360	4,013.442	25.46	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.95360	0.842	25.46	0.0024	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,142.78950	2,205.306	17.92	0.9904	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			3.28950	2.706	17.92	0.0096	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			78.48210	66.373	15.12	0.1755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			727.98210	778.973	15.12	0.8245	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,960.94790	3,023.985	21.38	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.44790	1.385	21.38	0.0045	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			86.25630	73.290	15.00	0.1910	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			685.75630	735.890	15.00	0.8090	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,590.98150	3,654.056	24.95	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.48150	1.456	24.95	0.0041	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			47.39590	39.498	15.74	0.1115	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			956.89590	1,012.098	15.74	0.8885	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,920.51530	3,983.497	25.46	0.9975	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.01530	0.897	25.46	0.0025	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			16.37210	13.242	16.78	0.0417	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,445.87210	1,505.841	16.78	0.9583	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,860.95450	2,923.985	20.82	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.45450	1.385	20.82	0.0046	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			49.27700	41.112	15.69	0.1155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			938.77700	993.712	15.69	0.8845	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,840.69880	3,903.660	25.46	0.9970	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.19880	1.060	25.46	0.0030	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			13.09480	10.591	16.94	0.0340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,542.59480	1,603.191	16.94	0.9660	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,809.64610	4,872.728	25.46	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.14610	0.128	25.46	0.0004	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,429.84090	4,492.900	25.46	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.34090	0.300	25.46	0.0009	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,709.68300	4,772.761	25.46	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.18300	0.161	25.46	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			23.84110	19.315	16.51	0.0586	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,283.34110	1,341.915	16.51	0.9414	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			28.04490	23.040	16.38	0.0686	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,207.54490	1,265.640	16.38	0.9314	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,639.71410	4,702.788	25.46	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.21410	0.188	25.46	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			23.32370	18.893	16.52	0.0575	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,292.82370	1,351.493	16.52	0.9425	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			429.71960	385.604	12.86	0.6672	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			119.21960	138.204	12.86	0.3328	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			20.43680	16.541	16.62	0.0510	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			194.00280	220.235	13.15	0.4458	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			327.70280	290.735	13.15	0.5542	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,513.60000	3,577.393	23.17	0.9944	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			2.00000	2.093	23.17	0.0056	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,033.74520	3,097.523	20.84	0.9936	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.14520	2.223	20.84	0.0064	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,249.83060	1,307.266	16.37	0.9163	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call		38.23060	31.966	16.37	0.0837	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put		1,416.38810	1,475.111	16.52	0.9347	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call		29.38810	24.611	16.52	0.0653	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put		1,064.36540	1,119.402	15.87	0.8706	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call		63.66540	55.102	15.87	0.1294	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call		617.07330	568.140	12.70	0.7593	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put		87.77330	102.440	12.70	0.2407	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put		1,182.59190	1,239.021	16.16	0.8927	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call		51.89190	44.721	16.16	0.1073	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put		1,243.28400	1,299.197	16.18	0.8789	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		64.38400	56.597	16.18	0.1211	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,097.57820	3,160.915	19.47	0.9888	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		4.97820	4.515	19.47	0.0112	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		26.74720	22.357	16.99	0.0520	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		1,849.34720	1,908.757	16.99	0.9480	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,316.50010	3,380.115	20.02	0.9908	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		3.90010	3.715	20.02	0.0092	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,601.83080	1,659.875	16.64	0.9252	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		39.23080	33.475	16.64	0.0748	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		1,695.99790	1,754.519	16.80	0.9332	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		34.89790	29.718	16.80	0.0668	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		106.36420	121.817	12.67	0.2480	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		678.36420	630.117	12.67	0.7520	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		3,684.65380	3,748.272	20.16	0.9932	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		2.95380	2.772	20.16	0.0068	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,187.00520	3,250.329	19.31	0.9884	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		5.30520	4.829	19.31	0.0116	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,240.47310	1,295.334	16.03	0.8621	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		78.77310	69.834	16.03	0.1379	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		532.74740	491.369	12.98	0.6344	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		82.44570	73.469	16.11	0.1391	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,293.24570	1,348.070	16.11	0.8609	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,534.72620	3,598.422	19.56	0.9910	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		3.92620	3.822	19.56	0.0090	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		203.54740	225.969	12.98	0.3656	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		1,996.56470	2,056.265	17.25	0.9376	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		35.16470	30.965	17.25	0.0624	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		3,886.63190	3,950.450	18.38	0.9930	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		3.33190	3.050	18.38	0.0070	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,371.00350	3,434.264	18.26	0.9852	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		7.70350	6.864	18.26	0.0148	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,236.74600	1,289.834	15.87	0.8175	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		123.44600	112.434	15.87	0.1825	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,435.51550	3,498.944	17.68	0.9838	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		8.71550	7.844	17.68	0.0162	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		376.61420	349.270	13.86	0.4452	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			513.41420	550.370	13.86	0.5548	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,729.69620	1,666.735	13.10	0.9590	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			16.49620	17.835	13.10	0.0410	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			337.96090	312.961	14.08	0.4088	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			584.76090	624.061	14.08	0.5912	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,465.52330	2,526.019	17.76	0.9401	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			38.72330	34.919	17.76	0.0599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			532.92680	496.156	13.25	0.5729	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			319.72680	347.256	13.25	0.4271	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			477.74880	443.717	13.40	0.5314	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			374.54880	404.817	13.40	0.4686	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,268.34570	3,331.420	17.71	0.9794	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			11.54570	10.320	17.71	0.0206	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,337.09300	3,400.325	17.69	0.9813	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			10.29300	9.225	17.69	0.0187	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			458.85490	425.807	13.46	0.5164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			395.65490	426.907	13.46	0.4836	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,107.73340	1,158.208	15.44	0.7694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			170.93340	157.108	15.44	0.2306	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			158.06800	145.191	15.60	0.2153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,174.86800	1,226.291	15.60	0.7847	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,308.77470	4,372.919	17.62	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			1.97470	1.819	17.62	0.0043	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			227.64500	209.785	14.88	0.2951	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			874.44500	920.885	14.88	0.7049	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,376.43350	3,439.748	17.69	0.9824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			9.63350	8.648	17.69	0.0176	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,040.57890	985.726	12.37	0.8384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			77.37890	86.826	12.37	0.1616	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			253.75270	234.206	14.66	0.3235	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			790.55270	835.306	14.66	0.6765	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,583.55660	3,647.225	17.65	0.9870	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			6.75660	6.125	17.65	0.0130	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			960.12550	907.215	12.45	0.8087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			96.92550	108.315	12.45	0.1913	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			845.72120	796.070	12.58	0.7599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			132.52120	147.170	12.58	0.2401	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			828.33250	873.919	14.76	0.6897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			241.53250	222.819	14.76	0.3103	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,166.90600	1,109.524	12.24	0.8779	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			53.70600	60.624	12.24	0.1221	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			645.65540	603.859	12.99	0.6494	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			232.45540	254.959	12.99	0.3506	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,254.48340	1,195.677	12.15	0.9007	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			41.28340	46.777	12.15	0.0993	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			464.12480	499.284	13.70	0.5270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			407.32480	378.184	13.70	0.4730	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			984.94860	1,033.455	15.15	0.7378	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			198.14860	182.355	15.15	0.2622	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,081.96830	1,026.221	12.32	0.8522	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			68.76830	77.321	12.32	0.1478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			213.17730	234.434	12.92	0.3316	2,344,337.00	10,000	10,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			676.37730	633.334	12.92	0.6684	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			921.12610	869.258	12.50	0.7930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			107.92610	120.358	12.50	0.2070	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,272.29010	1,213.223	12.13	0.9050	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			39.09010	44.323	12.13	0.0950	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			445.08700	413.406	13.52	0.5054	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			411.88700	444.506	13.52	0.4946	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			753.40110	797.291	14.56	0.6629	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			266.60110	246.192	14.56	0.3371	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			482.34420	518.184	13.76	0.5375	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			395.54420	367.084	13.76	0.4625	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			51.31560	46.404	17.34	0.0780	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,188.11560	2,247.504	17.34	0.9220	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			0.00000	558.830	13.09	0.6188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			0.00000	289.930	13.09	0.3812	17,395,794.00	60,000	60,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			543.47190	506.202	13.23	0.5806	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			310.27190	337.302	13.23	0.4194	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			50.81360	45.945	17.35	0.0772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,197.61360	2,257.045	17.35	0.9228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			50.31690	45.491	17.36	0.0765	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,207.11690	2,266.591	17.36	0.9235	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,073.28490	4,137.973	17.72	0.9915	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.68490	3.973	17.72	0.0085	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,528.84400	3,593.137	17.73	0.9821	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			9.24400	9.137	17.73	0.0179	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,233.75530	1,285.779	15.70	0.7844	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			164.15530	151.779	15.70	0.2156	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,830.19130	1,886.257	16.56	0.8563	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			112.69130	104.057	16.56	0.1437	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,353.39890	2,412.536	17.29	0.9049	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			72.09890	66.536	17.29	0.0951	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,251.83250	4,315.372	19.18	0.9797	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			13.73250	12.472	19.18	0.0203	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,711.96320	3,775.870	19.14	0.9651	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			23.86320	22.970	19.14	0.0349	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,231.23600	1,281.966	15.53	0.7510	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			213.13600	199.065	15.53	0.2490	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,040.07920	4,102.936	19.23	0.9727	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			19.57920	17.736	19.23	0.0273	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			138.29550	151.687	12.57	0.2180	0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,027.79550	976.487	12.57	0.7820	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			210.24010	196.628	15.61	0.2432	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,280.74010	1,331.828	15.61	0.7568	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,157.62570	2,215.079	16.96	0.8774	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			99.42570	92.079	16.96	0.1226	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			789.70690	830.983	14.46	0.6129	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			376.10690	352.583	14.46	0.3871	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			94.88500	104.472	12.43	0.1606	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,231.28500	1,176.072	12.43	0.8394	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,997.87960	1,935.653	13.20	0.9551	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			21.47960	24.053	13.20	0.0449	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,501.46100	4,564.348	19.39	0.9749	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			19.26100	17.248	19.39	0.0251	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,907.21020	3,968.740	19.39	0.9572	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			35.01020	31.640	19.39	0.0428	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,232.43590	1,280.800	15.43	0.7242	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			260.23590	243.700	15.43	0.2758	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,113.81540	1,159.786	15.14	0.6878	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			308.51540	289.486	15.14	0.3122	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,917.10770	2,977.125	17.94	0.9151	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			71.80770	66.825	17.94	0.0849	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,164.30430	3,224.992	18.34	0.9251	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			63.60430	59.192	18.34	0.0749	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,312.39210	1,256.276	12.46	0.8398	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			103.09210	112.076	12.46	0.1602	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,416.26180	4,478.903	19.38	0.9684	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,351.33980	2,408.710	17.12	0.8743	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			112.23550	104.397	17.09	0.1273	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,332.93550	2,390.197	17.09	0.8727	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			282.00200	264.539	15.39	0.2872	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			654.59430	690.518	14.06	0.5372	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			503.89430	474.718	14.06	0.4628	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			111.43340	103.651	17.10	0.1265	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,342.13340	2,399.451	17.10	0.8735	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			110.63980	102.910	17.12	0.1257	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			127.77800	118.923	16.87	0.1431	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			379.65880	405.411	13.33	0.3956	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			728.95880	689.611	13.33	0.6044	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,268.71590	2,325.600	17.01	0.8667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			118.01590	109.800	17.01	0.1333	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,232.70200	1,280.339	15.39	0.7128	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			25.56180	23.103	19.38	0.0316	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			518.89290	489.005	13.99	0.4734	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			629.59290	664.805	13.99	0.5266	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			785.82050	825.121	14.39	0.5877	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			435.12050	409.321	14.39	0.4123	0.00	0	7,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,168.47800	2,224.723	16.87	0.8569	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,727.85920	4,790.770	19.29	0.9718	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			23.15920	20.970	19.29	0.0282	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,096.13210	4,157.616	19.29	0.9526	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			41.43210	37.816	19.29	0.0474	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,231.70940	1,278.413	15.31	0.7003	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			307.00940	288.613	15.31	0.2997	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			0.00000	580.114	13.69	0.4587	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			0.00000	647.514	13.69	0.5413	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,324.69640	2,380.054	16.83	0.8366	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			167.09640	156.954	16.83	0.1634	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			0.00000	613.650	13.75	0.4579	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			0.00000	682.850	13.75	0.5421	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,372.78210	1,318.253	12.74	0.7931	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			180.78210	192.353	12.74	0.2069	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,186.53340	1,135.704	12.90	0.7355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			254.53340	269.804	12.90	0.2645	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,607.05480	1,549.506	12.55	0.8520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			115.05480	123.606	12.55	0.1480	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,672.33010	2,607.012	11.88	0.9799	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			10.33010	11.112	11.88	0.0201	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			368.53290	349.103	15.49	0.3098	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,426.53290	1,473.203	15.49	0.6902	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,776.42750	1,826.273	16.04	0.7495	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			288.42750	272.173	16.04	0.2505	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			784.40110	746.464	13.64	0.5654	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			552.40110	580.564	13.64	0.4346	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			977.85590	1,016.987	14.59	0.5868	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			519.85590	492.887	14.59	0.4132	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			177.67790	167.331	16.93	0.1640	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,495.67790	2,551.431	16.93	0.8360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,397.18890	2,452.298	16.81	0.8266	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			189.18890	178.198	16.81	0.1734	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,418.10380	1,362.787	12.70	0.8056	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			166.10380	176.887	12.70	0.1944	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			176.67260	166.382	16.94	0.1632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,504.67260	2,560.481	16.94	0.8368	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			175.67070	165.435	16.95	0.1624	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,513.67070	2,569.535	16.95	0.8376	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			309.21990	326.659	13.01	0.2988	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,104.81990	1,055.959	13.01	0.7012	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			0.00000	684.100	13.84	0.4569	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			0.00000	754.000	13.84	0.5431	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			427.92190	406.691	15.82	0.3129	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,682.22190	1,727.691	15.82	0.6871	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			431.93020	410.786	15.80	0.3155	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	14.36	Put			1,666.23020	1,711.786	15.80	0.6845	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			429.92040	408.733	15.81	0.3142	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,674.22040	1,719.733	15.81	0.6858	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			410.13620	393.782	17.11	0.2511	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,825.63620	2,874.682	17.11	0.7489	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			412.94730	396.477	17.09	0.2526	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,808.44730	2,857.377	17.09	0.7474	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,679.54660	6,740.841	19.10	0.9379	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			84.04660	79.941	19.10	0.0621	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			411.54150	395.127	17.10	0.2519	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,817.04150	2,866.027	17.10	0.7481	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			756.27410	730.623	16.31	0.3709	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,227.97410	2,267.423	16.31	0.6291	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			754.01220	728.430	16.32	0.3699	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,235.71220	2,275.230	16.32	0.6301	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			758.53690	732.824	16.30	0.3718	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,220.23690	2,259.624	16.30	0.6282	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,368.72510	2,407.650	16.51	0.6306	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			783.42510	758.250	16.51	0.3694	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			859.63580	833.513	16.52	0.3865	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,344.83580	2,381.813	16.52	0.6135	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			864.30630	838.055	16.51	0.3883	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,329.50630	2,366.355	16.51	0.6117	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			861.96700	835.780	16.51	0.3874	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,337.16700	2,374.080	16.51	0.6126	0.00	0	0
Total \$ / R Option												20,232,627.75	72,500	2,569,763
Total \$ / R												1,252,221,285.65	170,212	4,069,201
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.50740		12.57050			0.0000	0.00	0	395
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.64890		12.71320			0.0000	0.00	0	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.78420		12.84930			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.05900		13.12570			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	457
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			1,912.51710	1,547.447	16.67	0.0480	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			137,862.51710	143,807.447	16.67	0.9520	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			1,870.58730	1,513.423	16.68	0.0471	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			138,820.58730	144,773.423	16.68	0.9529	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			1,955.29390	1,582.219	16.65	0.0490	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			136,905.29390	142,842.219	16.65	0.9510	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			12,009.01550	10,961.723	16.09	0.1683	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			141,689.01550	147,071.723	16.09	0.8317	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			11,885.70150	10,847.739	16.10	0.1668	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			142,565.70150	147,957.739	16.10	0.8332	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			12,133.64030	11,076.936	16.08	0.1699	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option		14.00	Put			140,813.64030	146,186.936	16.08	0.8301	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			10,303.79190	9,581.363	17.24	0.1178	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			244,373.79190	250,161.363	17.24	0.8822	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			10,231.04930	9,513.522	17.25	0.1171	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			245,301.04930	251,093.522	17.25	0.8829	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			10,158.87940	9,446.021	17.26	0.1163	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			246,228.87940	252,026.021	17.26	0.8837	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			42,992.04000	40,873.266	15.81	0.3142	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			167,422.04000	171,973.266	15.81	0.6858	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			42,792.18980	40,669.072	15.82	0.3129	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			168,222.18980	172,769.072	15.82	0.6871	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			43,193.01530	41,078.594	15.80	0.3155	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			166,623.01530	171,178.594	15.80	0.6845	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	457
£ / R	On 30/04/2018	Foreign Exchange Future				17.33860		17.41350			0.0000	0.00	0	9
£ / R	On 15/05/2018	Foreign Exchange Future				17.37650		17.44740			0.0000	0.00	0	11
£ / R	On 18/06/2018	Foreign Exchange Future				17.47690		17.55530			0.0000	14,575,734.60	834	446,812
£ / R	On 17/09/2018	Foreign Exchange Future				17.75010		17.83030			0.0000	0.00	0	18,494
£ / R	On 14/12/2018	Foreign Exchange Future				18.01580		18.09760			0.0000	1,981,738.00	110	6,227
£ / R	On 18/03/2019	Foreign Exchange Future				18.30340		18.38780			0.0000	0.00	0	4,932
£ / R	On 14/06/2019	Foreign Exchange Future				18.57180		18.65850			0.0000	0.00	0	5,465
Total £ / R Future												16,557,472.60	944	481,950
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Put			57.07480	62.138	14.94	0.3411	0.00	0	0
£ / R	On 30/04/2018	Foreign Exchange Option		17.23	Call			240.57480	170.738	14.94	0.6589	0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Call			636.82140	572.589	13.72	0.8410	0.00	0	0
£ / R	On 15/05/2018	Foreign Exchange Option		16.85	Put			39.42140	46.089	13.72	0.1590	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Call			17,355.30000	17,276.900	24.38	1.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		0.20	Put			0.00000	0.000	24.38	0.0000	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			251.14520	219.950	14.60	0.3475	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			585.84520	633.050	14.60	0.6525	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Call			406.71870	361.615	14.03	0.5008	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.50	Put			351.41870	384.715	14.03	0.4992	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Put			2,852.32290	2,929.574	18.44	0.9848	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		20.40	Call			7.62290	6.474	18.44	0.0152	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			247.94670	217.052	14.61	0.3439	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			592.64670	640.152	14.61	0.6561	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			244.78550	214.187	14.63	0.3404	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			599.48550	647.287	14.63	0.6596	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Call			479.44200	445.692	14.77	0.4002	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.25	Put			899.14200	945.592	14.77	0.5998	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Call			476.05460	442.490	14.78	0.3980	0.00	0	0
£ / R	On 17/09/2018	Foreign Exchange Option		18.26	Put			905.75460	952.390	14.78	0.6020	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			482.85080	448.911	14.76	0.4023	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			892.55080	938.811	14.76	0.5977	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			835.92070	791.498	14.59	0.5053	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			848.32070	885.698	14.59	0.4947	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			831.62390	787.365	14.60	0.5034	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			854.02390	891.565	14.60	0.4966	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			827.34620	783.256	14.61	0.5016	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			859.74620	897.456	14.61	0.4984	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,065.31090	1,016.195	14.65	0.5297	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			967.51090	1,002.795	14.65	0.4703	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,060.75360	1,011.781	14.65	0.5281	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			972.95360	1,008.381	14.65	0.4719	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,056.21220	1,007.507	14.66	0.5266	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			978.41220	1,014.107	14.66	0.4734	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,180.81910	1,131.957	14.70	0.5233	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,152.31910	1,190.157	14.70	0.4767	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,176.42430	1,127.796	14.71	0.5219	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,157.92430	1,195.996	14.71	0.4781	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,185.21990	1,136.123	14.70	0.5246	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,146.71990	1,184.323	14.70	0.4754	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												16,557,472.60	944	482,950
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11374		0.11436			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11477		0.11542			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11503		0.11568			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11684		0.11751			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11894		0.11960			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12342		0.12415			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	54.48	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,564.10000	875,626.400	54.48	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,564.10000	882,626.400	54.48	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	54.48	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	54.48	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,564.10000	876,626.400	54.48	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	54.48	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,564.10000	877,626.400	54.48	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			11.50520	10.282	17.65	0.0345	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,469.10520	1,532.782	17.65	0.9655	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			6.67480	5.332	23.55	0.0150	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,464.27480	2,527.832	23.55	0.9850	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			96.62220	80.051	14.72	0.2220	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			554.22220	602.551	14.72	0.7780	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	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.61	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,432.40000	876,497.000	23.61	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	23.61	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,432.40000	877,497.000	23.61	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	23.61	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,432.40000	875,497.000	23.61	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	23.61	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,432.40000	822,497.000	23.61	1.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		144.98410	131.838	18.14	0.1897	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,394.08410	1,447.338	18.14	0.8103	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		69.91130	60.999	20.60	0.0914	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,319.01130	2,376.499	20.60	0.9086	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		360.70390	333.361	16.00	0.4149	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		609.80390	648.861	16.00	0.5851	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		602.96810	569.141	16.35	0.4988	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		643.26810	675.441	16.35	0.5012	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		317.69090	297.397	18.20	0.2944	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,357.99090	1,403.697	18.20	0.7056	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		1,118.10170	1,066.797	13.67	0.7797	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		158.40170	173.097	13.67	0.2203	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		729.29990	692.535	18.37	0.4333	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,314.69990	1,350.835	18.37	0.5667	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		550.83670	523.154	20.98	0.3255	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,136.23670	2,181.454	20.98	0.6745	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,094.26400	1,047.519	16.77	0.5974	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		679.66400	705.819	16.77	0.4026	0.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			15.06180		15.21310		0.0000		0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.12340		15.27420		0.0000		0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.20280		15.35870		0.0000		128,858,932.80	8,476	116,197
€ / R	On	17/09/2018	Foreign Exchange Future			15.48720		15.64680		0.0000		0.00	0	57,482
€ / R	On	14/12/2018	Foreign Exchange Future			15.76980		15.93270		0.0000		0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.08460		16.25130		0.0000		0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.34900		16.51700		0.0000		0.00	0	5,256
Total € / R Future												128,858,932.80	8,476	191,303
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			114.17430	213.131	15.76	0.7595	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			87.27430	34.931	15.76	0.2405	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			87.80720	135.309	12.18	0.3805	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			382.00720	278.709	12.18	0.6195	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			457.60870	566.126	13.07	0.7024	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			186.30870	138.926	13.07	0.2976	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			20.65540	26.739	11.83	0.0838	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	14.30	Call			1,079.35540	929.539	11.83	0.9162	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,359.80140	1,206.779	12.83	0.9550	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			11.10140	13.980	12.83	0.0450	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,359.45970	2,203.805	15.45	0.9964	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.75970	1.005	15.45	0.0036	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			131.61330	184.457	11.94	0.3752	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			490.31330	387.257	11.94	0.6248	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,127.24000	976.691	12.01	0.9247	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			18.54000	23.891	12.01	0.0753	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			99.91820	72.247	13.81	0.1724	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			741.21820	869.447	13.81	0.8276	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			25.66510	33.524	11.49	0.1037	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			984.36510	836.324	11.49	0.8963	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,398.90160	1,245.597	12.97	0.9587	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			10.20160	12.797	12.97	0.0413	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			43.22950	29.932	14.39	0.0808	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,124.52950	1,267.132	14.39	0.9192	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,861.85640	1,706.915	14.34	0.9861	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.15640	4.115	14.34	0.0139	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,614.95130	1,460.708	13.72	0.9742	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			6.25130	7.908	13.72	0.0258	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			340.74440	260.963	12.27	0.4829	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			232.04440	308.163	12.27	0.5171	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,271.44020	6,427.281	25.96	0.9998	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.14020	0.081	25.96	0.0002	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			233.64790	176.168	12.78	0.3594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			364.94790	463.368	12.78	0.6406	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,192.20620	5,347.766	25.96	0.9986	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.90620	0.566	25.96	0.0014	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,253.27160	3,408.954	20.22	0.9951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.97160	1.754	20.22	0.0049	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			229.94990	173.236	12.80	0.3547	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			371.24990	470.436	12.80	0.6453	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			226.30230	170.346	12.82	0.3501	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			377.60230	477.546	12.82	0.6499	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			135.97230	114.651	14.96	0.1569	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			134.78690	113.495	14.97	0.1555	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			17.28470	15.549	18.29	0.0241	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,161.22140	2,003.200	12.18	0.9666	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			14.42140	16.000	12.18	0.0334	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,438.69140	1,296.193	11.11	0.8902	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			41.89140	58.993	11.11	0.1098	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,606.81000	1,745.151	14.97	0.8458	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,589.17230	1,727.451	14.96	0.8431	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,296.90480	1,428.826	14.49	0.7946	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			183.70480	156.026	14.49	0.2054	0.00	0	29,734

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	15.85	Call			410.82260	352.292	13.08	0.4049	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			614.02260	715.092	13.08	0.5951	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			713.44260	821.165	13.32	0.6359	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,986.37600	6,145.053	19.58	0.9960	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.17600	2.253	19.58	0.0040	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,930.48470	4,088.349	18.29	0.9759	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,597.98690	1,736.295	14.97	0.8445	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			133.61000	112.351	14.97	0.1542	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			360.24260	308.365	13.32	0.3641	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,152.16500	2,292.989	15.44	0.8334	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			187.21370	164.854	15.42	0.1685	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			184.86500	162.789	15.44	0.1666	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,134.51370	2,275.054	15.42	0.8315	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			186.03360	163.818	15.43	0.1676	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,143.33360	2,284.018	15.43	0.8324	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			833.78250	755.170	12.97	0.5112	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			732.48250	820.570	12.97	0.4888	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			842.52150	763.125	12.94	0.5152	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			721.22150	808.525	12.94	0.4848	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			838.14140	759.137	12.96	0.5132	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			726.84140	814.537	12.96	0.4868	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			796.13140	728.951	13.66	0.4448	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,139.13140	1,239.951	13.66	0.5552	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			792.66910	725.745	13.67	0.4433	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,145.66910	1,246.745	13.67	0.5567	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			789.22950	722.561	13.68	0.4418	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,152.22950	1,253.561	13.68	0.5582	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												128,858,932.80	8,476	798,810
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.45340		9.50720			0.0000	94,534.00	10	13,777
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.56660		9.62170			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.67760		9.73390			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.90780		9.96570			0.0000	0.00	0	0
Total AU\$ / R Future												94,534.00	10	25,939
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			5.48810	4.528	13.82	0.0246	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			998.28810	1,051.128	13.82	0.9754	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			5.33980	4.406	13.87	0.0239	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,008.13980	1,061.006	13.87	0.9761	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			5.64150	4.653	13.78	0.0252	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			988.44150	1,041.253	13.78	0.9748	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			19.66810	17.045	14.22	0.0494	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,527.96810	1,580.445	14.22	0.9506	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			20.44940	17.727	14.19	0.0512	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
AUS / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,508.74940	1,561.127	14.19	0.9488	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			20.05540	17.382	14.21	0.0503	0.00	0	0
AUS / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,518.35540	1,570.782	14.21	0.9497	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,792.71040	1,844.615	14.90	0.9159	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			46.07880	41.731	14.92	0.0832	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,802.17880	1,854.131	14.92	0.9168	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			47.15000	42.703	14.89	0.0850	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,783.25000	1,835.103	14.89	0.9150	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			46.61040	42.215	14.90	0.0841	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			228.69790	213.905	13.78	0.2613	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,262.99790	1,306.104	13.78	0.7387	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			226.83450	212.151	13.79	0.2595	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,271.13450	1,314.351	13.79	0.7405	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			224.99040	210.416	13.80	0.2577	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,279.29040	1,322.616	13.80	0.7423	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												94,534.00	10	25,939
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.72930		9.77080			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.98050		10.02390			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,500
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.96310	2.224	12.53	0.0138	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,052.16310	1,092.924	12.53	0.9862	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.80930	2.104	12.53	0.0132	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,062.00930	1,102.804	12.53	0.9868	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			3.12450	2.349	12.53	0.0145	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,042.32450	1,083.049	12.53	0.9855	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			712.41640	680.073	12.23	0.7178	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			168.51640	179.573	12.23	0.2822	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			705.35720	673.177	12.23	0.7142	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			171.45720	182.677	12.23	0.2858	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			719.50930	687.004	12.23	0.7214	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			165.60930	176.504	12.23	0.2786	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,500
CHF / R	On	18/06/2018	Foreign Exchange Future			12.71610		12.82700			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.96560		13.07990			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.21420		13.32960			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.71530		13.83330			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			10.34350	8.437	17.83	0.0263	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,723.34350	1,832.337	17.83	0.9737	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			10.22070	8.339	17.87	0.0260	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,733.22070	1,842.239	17.87	0.9740	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			10.46870	8.537	17.79	0.0266	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,713.46870	1,822.437	17.79	0.9734	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			49.23000	43.334	15.95	0.0771	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,999.33000	2,107.734	15.95	0.9229	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			48.73530	42.918	15.97	0.0764	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,008.83530	2,117.318	15.97	0.9236	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			48.24620	42.506	15.98	0.0757	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,018.34620	2,126.906	15.98	0.9243	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			580.18450	519.002	12.31	0.5209	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			460.58450	514.802	12.31	0.4791	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			575.24300	514.876	12.32	0.5178	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			465.64300	520.676	12.32	0.4822	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			585.16150	523.164	12.29	0.5239	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			455.56150	508.964	12.29	0.4761	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			479.09460	443.759	14.15	0.3469	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,365.79460	1,448.459	14.15	0.6531	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			476.76560	441.606	14.17	0.3454	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,373.46560	1,456.306	14.17	0.6546	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			474.45030	439.465	14.18	0.3440	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,381.15030	1,464.165	14.18	0.6560	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.97230		1.98260			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.98700		1.99740			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.00120		2.01210			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03030		2.04240			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			535.24520	599.621	12.62	0.6442	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			229.34460	194.195	12.75	0.3200	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			603.34460	671.195	12.75	0.6800	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			200.89360	168.999	12.88	0.2867	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			674.89360	745.999	12.88	0.7133	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			261.24520	222.621	12.62	0.3558	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,564.28890	1,644.842	13.83	0.7753	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			221.50690	199.462	13.94	0.2109	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,647.50690	1,729.462	13.94	0.7891	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			205.92710	185.210	14.05	0.1978	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,731.92710	1,815.210	14.05	0.8022	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			238.28890	214.842	13.83	0.2247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,455.47520	1,370.667	12.26	0.7190	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			334.47520	358.667	12.26	0.2810	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,388.21580	1,305.579	12.30	0.7001	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			367.21580	393.578	12.30	0.2999	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,322.97080	1,242.574	12.34	0.6809	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			401.97080	430.574	12.34	0.3191	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,461.46840	1,381.536	13.06	0.5987	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			837.46840	878.536	13.06	0.4013	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,409.87530	1,331.826	13.11	0.5845	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			885.87530	928.826	13.11	0.4155	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,514.56280	1,432.758	13.02	0.6129	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			790.56280	829.758	13.02	0.3871	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			2.04510		2.06460			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.08380		2.10390			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.12350		2.14320			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.27100		2.29250			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	Put			1,612.45770	1,796.260	15.50	0.9130	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			50.88060	42.253	15.70	0.0783	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,704.88060	1,891.253	15.70	0.9217	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			67.10170	52.928	15.30	0.0967	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,521.10170	1,701.928	15.30	0.9033	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			58.45770	47.259	15.50	0.0870	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			139.19520	117.922	15.71	0.1212	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,600.19520	2,779.922	15.71	0.8788	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			129.57900	110.363	15.80	0.1142	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,690.57900	2,872.363	15.80	0.8858	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			120.61780	103.311	15.90	0.1077	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,781.61780	2,965.311	15.90	0.8923	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,183.22370	1,068.038	13.30	0.5804	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			651.22370	733.038	13.30	0.4196	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,131.30950	1,018.833	13.35	0.5627	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			699.30950	783.833	13.35	0.4373	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,237.02550	1,119.098	13.24	0.5983	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			605.02550	684.098	13.24	0.4017	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			654.62860	716.130	13.51	0.3139	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,118.46150	1,967.276	13.56	0.6742	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			693.46150	757.276	13.56	0.3258	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,058.61490	1,911.328	13.62	0.6620	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			733.61490	801.328	13.62	0.3380	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,179.62860	2,026.130	13.51	0.6861	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.59570		1.60360			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.61650		1.62440			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.63590		1.64390			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.72840		1.73630			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			31.10830	25.176	16.26	0.0605	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,595.10830	1,668.175	16.26	0.9395	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			26.54450	21.526	16.45	0.0523	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,690.54450	1,764.526	16.45	0.9477	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			36.46400	29.472	16.07	0.0699	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,500.46400	1,572.472	16.07	0.9301	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,440.73850	2,512.553	16.77	0.8996	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			99.22280	90.888	16.52	0.1159	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,255.22280	2,325.888	16.52	0.8841	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			91.67460	83.935	16.65	0.1078	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,347.67460	2,418.935	16.65	0.8922	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			84.73850	77.553	16.77	0.1004	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,100.40270	1,044.832	13.03	0.6728	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			361.40270	385.832	13.03	0.3272	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,040.82320	987.320	13.13	0.6497	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			401.82320	428.320	13.13	0.3503	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,162.51600	1,104.914	12.93	0.6958	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			323.51600	345.914	12.93	0.3042	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			984.36620	945.335	14.81	0.4856	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,221.36620	1,261.335	14.81	0.5144	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			948.59020	910.771	14.90	0.4719	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,285.59020	1,326.771	14.90	0.5281	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,021.56430	981.284	14.71	0.4996	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,158.56430	1,197.284	14.71	0.5004	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			0.12360		0.12470			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12280		0.12360			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12230		0.12350			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12120		0.11950			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NOK/R	On	18/06/2018	Foreign Exchange Future			1.57030		1.57950			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59390		1.60330			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61680		1.62630			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66220		1.67190			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			8.84010		8.87840			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.94170		8.98080			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.04200		9.08150			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.55010		9.58920			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			6.01070	4.907	14.39	0.0270	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			967.61070	1,004.807	14.39	0.9730	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			5.84500	4.776	14.44	0.0263	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			977.44500	1,014.676	14.44	0.9737	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			6.18160	5.043	14.34	0.0278	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			957.78160	994.943	14.34	0.9722	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			55.28760	48.552	14.12	0.1275	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,004.48760	1,036.852	14.12	0.8725	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			54.24480	47.561	14.12	0.1253	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,013.44480	1,045.861	14.12	0.8747	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			56.35070	49.561	14.11	0.1298	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			995.55070	1,027.861	14.11	0.8702	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			447.59290	422.046	12.53	0.5738	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			286.09290	300.046	12.53	0.4262	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			442.32610	416.943	12.54	0.5693	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			290.82610	304.943	12.54	0.4307	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			437.10720	411.887	12.54	0.5649	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			295.60720	309.887	12.54	0.4351	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			427.10760	410.326	13.95	0.4280	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			757.90760	780.226	13.95	0.5720	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			423.85720	407.186	13.97	0.4255	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			764.65720	787.086	13.97	0.5745	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			430.38280	413.490	13.94	0.4305	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			751.18280	773.390	13.94	0.5695	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			1.27530		1.27640			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28340		1.28450			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29130		1.29240			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35530		1.35630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R 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			436.00000	447.000		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			536.00000	547.000		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			336.00000	347.000		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			855.00000	866.000		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			955.00000	966.000		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			755.00000	766.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			224.00000	213.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			424.00000	413.000		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			324.00000	313.000		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			363.00000	353.000		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			263.00000	253.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			463.00000	453.000		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			1.39730		1.39650			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40330		1.40250			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			1.21550		1.22180			0.0000	121,550.00	100	20
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.22440		1.23080			0.0000	0.00	0	0
Total QUANTO € / \$ Future												121,550.00	100	20
Total QUANTO € / \$												121,550.00	100	20
R / ¥	On	03/05/2018	Foreign Exchange Future			8.79230	0.11369	8.74440			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future			8.69340	0.11369	8.64480			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11369	234.02410	299.838	13.23	0.2972	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11369	1,590.02410	1,176.838	13.23	0.7028	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11369	217.05770	277.522	13.37	0.2784	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11369	1,673.05770	1,254.522	13.37	0.7216	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11369	252.27700	323.897	13.09	0.3169	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11369	1,508.27700	1,100.897	13.09	0.6831	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11369	2,104.80940	1,665.334	14.07	0.8010	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11369	148.80940	188.334	14.07	0.1990	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11369	994.14840	1,165.867	13.10	0.3672	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11369	3,246.14840	2,931.867	13.10	0.6328	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11369	3,993.45840	4,349.781	15.00	0.7556	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11369	945.45840	815.781	15.00	0.2444	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11369	959.73240	1,127.869	13.07	0.3592	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11369	3,311.73240	2,993.869	13.07	0.6408	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11369	926.11000	1,090.679	13.04	0.3512	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11369	3,378.11000	3,056.679	13.04	0.6488	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			8.71270	0.11369	8.66370			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future			8.55830	0.11369	8.51000			0.0000	0.00	0	283
Total R / ¥EN Future												0.00	0	283
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Call		0.11369	1,734.49340	1,990.904	13.39	0.5485	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11369	3,065.92580	2,736.539	12.75	0.6519	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11369	1,797.49340	1,563.904	13.39	0.4515	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11369	1,682.57750	1,933.276	13.35	0.5396	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11369	1,845.57750	1,606.276	13.35	0.4604	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11369	1,787.30430	2,049.403	13.43	0.5573	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11369	1,750.30430	1,522.403	13.43	0.4427	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11369	802.92580	963.539	12.75	0.3481	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11369	2,745.95540	2,987.342	14.85	0.4978	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11369	3,645.95540	3,404.342	14.85	0.5022	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11369	2,695.79840	2,934.851	14.82	0.4928	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11369	3,695.79840	3,451.851	14.82	0.5072	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11369	2,646.16810	2,882.837	14.79	0.4877	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11369	3,746.16810	3,499.837	14.79	0.5123	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			9.42620		9.46760			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
SGD / R	On	17/09/2018	Foreign Exchange Future			9.55390		9.59670			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.67720		9.72110			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.24880		10.29170			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			23.90120	20.496	13.44	0.0929	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			656.30120	694.296	13.44	0.9071	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			23.03000	19.781	13.46	0.0901	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			665.43000	703.581	13.46	0.9099	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			24.80200	21.235	13.42	0.0959	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			647.20200	685.035	13.42	0.9041	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			151.50350	139.505	12.80	0.2989	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			554.80350	585.605	12.80	0.7011	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			149.11740	137.279	12.82	0.2949	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			562.41740	593.379	12.82	0.7051	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			153.92680	141.766	12.77	0.3028	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			547.22680	577.866	12.77	0.6972	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			559.09670	528.790	11.70	0.6527	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			207.99670	221.590	11.70	0.3473	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			553.03020	522.939	11.71	0.6483	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			211.93020	225.739	11.71	0.3517	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			565.20580	534.690	11.69	0.6570	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			204.10580	217.490	11.69	0.3430	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			407.46860	422.230	12.40	0.4034	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			699.34540	670.942	12.37	0.6026	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			397.64540	412.142	12.37	0.3974	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			694.24310	665.970	12.39	0.5996	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			402.54310	417.170	12.39	0.4004	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			689.16860	661.030	12.40	0.5966	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			3.01980		3.01430			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.96930		2.96450			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.92190		2.91660			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.91280		2.91360			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			0.53860	0.489	20.08	0.0067	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			646.23860	640.689	20.08	0.9933	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.53630	0.488	20.32	0.0066	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			656.23630	650.688	20.32	0.9934	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.54110	0.491	19.84	0.0068	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			636.24110	630.691	19.84	0.9932	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			11.06790	10.924	14.29	0.0914	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			406.56790	401.624	14.29	0.9086	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			10.38750	10.243	14.32	0.0865	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			415.88750	410.943	14.32	0.9135	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			11.78980	11.647	14.27	0.0966	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			397.28980	392.347	14.27	0.9034	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			100.48610	101.853	13.29	0.4597	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			153.88610	149.953	13.29	0.5403	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			96.52990	97.819	13.30	0.4472	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			159.92990	155.919	13.30	0.5528	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			104.56530	106.010	13.28	0.4723	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			147.96530	144.110	13.28	0.5277	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			32.91600	31.807	15.49	0.1395	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			649.31600	649.007	15.49	0.8605	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			32.37290	31.255	15.56	0.1371	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			658.77290	658.455	15.56	0.8629	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			33.47480	32.376	15.42	0.1421	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			639.87480	639.576	15.42	0.8579	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			1.25810		1.28450			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23160		1.25730			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20670		1.23180			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15980		1.18420			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												1 377 621 147.30	107,242	2,224,228
Total Options												20 232 627.75	72,500	3,389,470
Grand Total:												1,397,853,775.05	179,742	5,613,698