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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/05/2018 Foreign Exchange Future			12.72060		12.70740			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.72060		12.71060			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.71910		12.71410			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.72240		12.71750			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.72740		12.72260			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.72910		12.72430			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.73420		12.72940			0.0000	0.00	0	0
\$ / R On 21/05/2018 Foreign Exchange Future			12.73930		12.73450			0.0000	0.00	0	46,000
\$ / R On 22/05/2018 Foreign Exchange Future			12.74100		12.73620			0.0000	0.00	0	34,600
\$ / R On 25/05/2018 Foreign Exchange Future			12.74610		12.74130			0.0000	0.00	0	20,000
\$ / R On 29/05/2018 Foreign Exchange Future			12.75290		12.74810			0.0000	0.00	0	40,000
\$ / R On 31/05/2018 Foreign Exchange Future			12.75630		12.75150			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.76980		12.76490			0.0000	0.00	0	1,746
\$ / R On 18/06/2018 Foreign Exchange Future			12.78640		12.78160			0.0000	814,148,447.20	63,673	1,133,374
\$ / R On 20/06/2018 Foreign Exchange Future			12.78980		12.78490			0.0000	0.00	0	9,546
\$ / R On 29/06/2018 Foreign Exchange Future			12.80470		12.79990			0.0000	0.00	0	2,085
\$ / R On 02/07/2018 Foreign Exchange Future			12.80970		12.80490			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.81630		12.81150			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.83940		12.83400			0.0000	0.00	0	1,800
\$ / R On 24/07/2018 Foreign Exchange Future			12.84600		12.84050			0.0000	0.00	0	500
\$ / R On 25/07/2018 Foreign Exchange Future			12.84770		12.84210			0.0000	0.00	0	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2018	Foreign Exchange Future			12.85100		12.84530			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.85750		12.85180			0.0000	0.00	0	2,515
\$ / R	On	07/08/2018	Foreign Exchange Future			12.86910		12.86310			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.87880		12.87270			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.90780		12.90180			0.0000	0.00	0	2,879
\$ / R	On	17/09/2018	Foreign Exchange Future			12.93520		12.92920			0.0000	9,093,445.60	703	90,037
\$ / R	On	28/09/2018	Foreign Exchange Future			12.95300		12.94690			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.99660		12.99050			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			13.00300		12.99690			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			13.00620		13.00010			0.0000	0.00	0	1,643
\$ / R	On	05/11/2018	Foreign Exchange Future			13.01430		13.00820			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			13.02690		13.02070			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			13.03160		13.02540			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			13.05350		13.04720			0.0000	0.00	0	1,212
\$ / R	On	11/12/2018	Foreign Exchange Future			13.07080		13.06440			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			13.07550		13.06910			0.0000	5,099,445.00	390	24,421
\$ / R	On	31/12/2018	Foreign Exchange Future			13.10210		13.09560			0.0000	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Future			13.15060		13.14400			0.0000	0.00	0	1,225
\$ / R	On	13/02/2019	Foreign Exchange Future			13.17090		13.16390			0.0000	0.00	0	70
\$ / R	On	28/02/2019	Foreign Exchange Future			13.19410		13.18670			0.0000	0.00	0	1,225
\$ / R	On	18/03/2019	Foreign Exchange Future			13.22200		13.21410			0.0000	0.00	0	3,498
\$ / R	On	27/03/2019	Foreign Exchange Future			13.23590		13.22780			0.0000	0.00	0	4,414
\$ / R	On	30/04/2019	Foreign Exchange Future			13.28860		13.27950			0.0000	0.00	0	1,225
\$ / R	On	14/06/2019	Foreign Exchange Future			13.35620		13.34730			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.62790		13.62080			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.91750		13.91220			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.00920		14.00240			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.10490		14.09650			0.0000	0.00	0	0
Total \$ / R Future												828,341,337.80	64,766	1,560,598
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			0.81160	0.138	25.91	0.0027	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			458.21160	470.738	25.91	0.9973	0.00	0	20,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Put			4.13720	0.914	22.96	0.0166	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.40	Call			311.53720	321.514	22.96	0.9834	0.00	0	35,311
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			1.43950	0.230	17.60	0.0032	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			612.03950	620.830	17.60	0.9968	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			0.51270	0.105	18.79	0.0015	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			711.11270	720.705	18.79	0.9985	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.54200	0.230	23.27	0.0021	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,146.44200	1,141.130	23.27	0.9979	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			2,915.96210	2,910.961	46.65	0.9997	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.06210	0.061	46.65	0.0003	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			120.17410	106.869	14.75	0.5308	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			94.27410	85.969	14.75	0.4692	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			1,682.67590	1,677.731	26.77	0.9990	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.17590	0.131	26.77	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,037.49620	3,032.674	36.10	0.9996	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.09620	0.074	36.10	0.0004	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			1,777.56530	1,772.753	24.23	0.9990	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.16530	0.153	24.23	0.0010	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			118.06730	113.612	14.12	0.4760	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			145.46730	136.212	14.12	0.5240	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			1,576.08900	1,571.253	22.51	0.9977	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.38900	0.353	22.51	0.0023	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			11.13180	8.992	15.13	0.0593	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			535.43180	538.092	15.13	0.9407	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,824.30000	1,829.133	24.58	0.9998	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			0.00000	0.033	24.58	0.0002	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			1,024.83550	1,029.494	17.17	0.9968	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			0.53550	0.394	17.17	0.0032	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			3.68850	3.362	14.82	0.0232	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			733.08850	737.562	14.82	0.9768	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Put			3.58810	3.359	14.41	0.0219	0.00	0	0
\$ / R	On	21/05/2018	Foreign Exchange Option	11.95	Call			788.08810	792.659	14.41	0.9781	0.00	0	30,000
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Put			4.47420	4.406	13.87	0.0281	0.00	0	0
\$ / R	On	22/05/2018	Foreign Exchange Option	12.00	Call			740.67420	745.406	13.87	0.9719	0.00	0	30,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Put			112.20210	107.604	13.76	0.3601	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.60	Call			253.50210	253.704	13.76	0.6399	0.00	0	80,000
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Put			41.48510	38.810	13.17	0.1729	0.00	0	0
\$ / R	On	25/05/2018	Foreign Exchange Option	12.37	Call			412.78510	414.910	13.17	0.8271	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Put			71.82630	67.720	13.18	0.2489	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.46	Call			359.92630	360.620	13.18	0.7511	0.00	0	30,000
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Put			68.95430	64.892	13.16	0.2413	0.00	0	0
\$ / R	On	29/05/2018	Foreign Exchange Option	12.45	Call			367.05430	367.792	13.16	0.7587	0.00	0	40,000
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			2,678.82810	2,674.053	22.98	0.9985	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.32810	0.354	22.98	0.0015	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Call			278.34930	279.042	13.62	0.6352	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.60	Put			126.84930	122.742	13.62	0.3648	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Put			167.13120	163.048	13.83	0.4383	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	12.69	Call			228.63120	229.348	13.83	0.5617	0.00	0	270
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,061.06930	1,055.399	16.84	0.9518	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			12.56930	11.699	16.84	0.0482	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,138.77100	3,133.951	25.44	0.9990	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.27100	0.251	25.44	0.0010	0.00	0	500
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			244.68930	241.690	14.13	0.5124	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			209.58930	211.490	14.13	0.4876	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,063.77110	1,060.176	16.78	0.8967	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,139.20050	4,134.354	27.16	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.80050	0.754	27.16	0.0021	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			14.13850	14.691	17.72	0.0454	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,482.53850	1,478.291	17.72	0.9546	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			66.00700	67.677	16.01	0.1770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			784.40700	781.277	16.01	0.8230	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			36.09300	37.311	16.75	0.1051	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,054.49300	1,050.911	16.75	0.8949	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			3,869.78590	3,864.913	27.16	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			1.38590	1.313	27.16	0.0036	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			696.55020	700.548	12.91	0.8832	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			34.95020	34.148	12.91	0.1168	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,009.62960	3,004.775	22.01	0.9961	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.22960	1.175	22.01	0.0039	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,755.96200	1,751.362	18.14	0.9746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.56200	7.762	18.14	0.0254	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.52110	1.479	19.23	0.0054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,469.92110	2,465.079	19.23	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			548.66350	552.334	13.09	0.8044	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			67.06350	65.934	13.09	0.1956	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,519.76310	2,514.919	19.30	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.36310	1.319	19.30	0.0049	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			37.14730	36.279	12.86	0.1232	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			678.74730	682.679	12.86	0.8768	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			117.14840	119.381	15.15	0.2860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			535.54840	532.982	15.15	0.7140	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,440.02470	2,435.184	19.18	0.9942	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.62470	1.584	19.18	0.0058	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			54.14680	53.105	12.99	0.1660	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			595.74680	599.505	12.99	0.8340	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			7,768.40010	7,763.600	27.16	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00010	0.000	27.16	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,221.04330	2,216.228	18.85	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.64330	2.628	18.85	0.0093	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			899.01240	903.536	13.46	0.9367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			17.41240	17.136	13.46	0.0633	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			669.90030	673.798	12.83	0.8736	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			38.30030	37.398	12.83	0.1264	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,583.21840	1,588.037	15.37	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			1.61840	1.637	15.37	0.0071	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			1,022.89580	1,027.588	13.79	0.9570	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			11.29580	11.188	13.79	0.0430	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			1,042.15420	1,046.866	13.84	0.9595	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			10.55420	10.466	13.84	0.0405	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			656.60880	653.747	15.59	0.7738	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			88.20880	90.147	15.59	0.2262	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			1,187.87760	1,192.686	14.21	0.9747	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			6.27760	6.286	14.21	0.0253	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			2.67530	2.703	14.92	0.0114	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			1,434.27530	1,439.103	14.92	0.9886	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			3.72810	3.764	14.62	0.0156	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			1,335.32810	1,340.164	14.62	0.9844	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			108.54940	107.220	13.36	0.2789	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			440.14940	443.620	13.36	0.7211	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			8.89420	8.846	13.96	0.0347	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			1,090.49420	1,095.246	13.96	0.9653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			36.03340	35.200	12.88	0.1200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			687.63340	691.600	12.88	0.8800	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Put			52.18340	51.157	12.97	0.1613	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.23	Call			603.78340	607.557	12.97	0.8387	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			994.09820	998.759	13.71	0.9529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			12.49820	12.359	13.71	0.0471	0.00	0	5,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			750.63660	754.814	13.06	0.9006	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			29.03660	28.414	13.06	0.0994	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.15100	0.140	27.16	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			4,918.55100	4,913.740	27.16	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.14760	0.137	27.16	0.0004	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			4,928.54760	4,923.737	27.16	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.15430	0.143	27.16	0.0005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			4,908.55430	4,903.743	27.16	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			3,599.72020	3,594.854	25.54	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			1.32020	1.254	25.54	0.0036	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,330.47100	2,325.640	19.02	0.9927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.07100	2.040	19.02	0.0073	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			49.84520	51.294	16.36	0.1392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			908.24520	904.894	16.36	0.8608	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			154.96220	157.507	14.71	0.3576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			423.36220	421.107	14.71	0.6424	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			407.09630	410.509	13.44	0.6909	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			125.49630	124.109	13.44	0.3091	0.00	0	115,230
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,782.42120	1,787.232	15.98	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			0.82120	0.832	15.98	0.0037	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			169.88580	172.537	14.56	0.3841	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			388.28580	386.137	14.56	0.6159	0.00	0	21,228
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			805.63830	809.967	13.21	0.9158	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			24.03830	23.567	13.21	0.0842	0.00	0	29,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			182.74780	185.487	14.44	0.4062	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			361.14780	359.087	14.44	0.5938	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,360.33810	2,355.504	19.06	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.93810	1.904	19.06	0.0069	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			266.43430	269.575	13.88	0.5329	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			234.83430	233.175	13.88	0.4671	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,719.61770	2,714.769	20.28	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.21770	1.169	20.28	0.0042	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			44.16820	45.528	16.51	0.1254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			962.56820	959.128	16.51	0.8746	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			96.98890	99.022	15.45	0.2448	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			615.38890	612.622	15.45	0.7552	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,032.43850	2,027.674	18.56	0.9860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			4.03850	4.074	18.56	0.0140	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,285.99670	1,290.837	14.47	0.9817	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			4.39670	4.437	14.47	0.0183	0.00	0	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			474.79420	478.328	13.27	0.7502	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			93.19420	91.929	13.27	0.2498	0.00	0	15,103
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,739.75250	3,734.883	26.38	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			1.35250	1.283	26.38	0.0036	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,933.45150	1,928.731	18.41	0.9826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			5.05150	5.131	18.41	0.0174	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			112.81960	115.012	15.21	0.2774	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			551.21960	548.612	15.21	0.7226	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			2,749.61770	2,744.768	20.46	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.21770	1.168	20.46	0.0041	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			123.93840	126.233	15.06	0.2994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			512.33840	509.833	15.06	0.7006	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,379.67730	3,374.816	24.23	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			1.27730	1.216	24.23	0.0037	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			68.69450	70.399	15.96	0.1830	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			767.09450	763.999	15.96	0.8170	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,709.74530	3,704.877	26.20	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			1.34530	1.277	26.20	0.0036	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			24.10330	25.073	17.25	0.0735	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,242.50330	1,238.673	17.25	0.9265	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,649.61900	2,644.772	19.86	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.21900	1.172	19.86	0.0043	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			71.48680	73.224	15.91	0.1893	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			749.88680	746.824	15.91	0.8107	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,629.72680	3,624.860	25.72	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			1.32680	1.260	25.72	0.0036	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			19.71330	20.574	17.50	0.0614	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,338.11330	1,334.174	17.50	0.9386	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,598.70350	4,593.883	27.16	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.30350	0.283	27.16	0.0009	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,219.07830	4,214.238	27.16	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.67830	0.638	27.16	0.0018	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,498.77600	4,493.951	27.16	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.37600	0.351	27.16	0.0011	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			33.97040	35.149	16.83	0.0997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,082.37040	1,078.749	16.83	0.9003	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			39.92850	41.216	16.63	0.1148	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,008.32850	1,004.816	16.63	0.8852	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,428.83640	4,424.008	27.16	0.9988	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.43640	0.408	27.16	0.0012	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			33.29090	34.456	16.85	0.0979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,091.69090	1,088.056	16.85	0.9021	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			579.83330	583.562	13.03	0.8244	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			58.23330	57.162	13.03	0.1756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			29.49040	30.579	17.00	0.0880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,147.89040	1,144.179	17.00	0.9120	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			587.76320	591.507	13.01	0.8292	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			56.16320	55.107	13.01	0.1708	0.00	0	12,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			35.37110	36.576	16.78	0.1033	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Put			109.43070	108.327	13.40	0.2759	0.00	0	0
\$ / R	On	20/06/2018	Foreign Exchange Option	12.44	Call			454.33070	458.127	13.40	0.7241	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,053.55160	1,050.934	16.65	0.8654	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			53.45160	55.634	16.65	0.1346	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,302.07260	3,297.213	22.37	0.9946	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.97260	1.913	22.37	0.0054	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			2,822.24810	2,817.411	19.97	0.9934	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.14810	2.111	19.97	0.0066	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Call			453.19020	457.919	13.48	0.6827	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	12.50	Put			148.29020	148.219	13.48	0.3173	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,217.46130	1,214.695	16.95	0.8921	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			42.36130	44.395	16.95	0.1079	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Put			490.59340	489.814	14.80	0.6439	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.12	Call			175.49340	179.514	14.80	0.3561	0.00	0	2,000
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Call			1,022.58420	1,027.385	13.18	0.9410	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	11.80	Put			17.68420	17.685	13.18	0.0590	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			990.66340	988.442	16.35	0.8344	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			72.16340	74.742	16.35	0.1656	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			877.36890	875.439	16.04	0.8023	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			88.86890	91.739	16.04	0.1977	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			788.09690	792.900	13.03	0.8701	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			46.59690	46.600	13.03	0.1299	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,054.55470	1,051.634	16.33	0.8206	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			88.55470	91.035	16.33	0.1794	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,104.51730	3,099.115	19.90	0.9875	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			5.01730	5.115	19.90	0.0125	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,405.32840	1,401.629	17.07	0.8828	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			55.82840	57.629	17.07	0.1172	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			2,885.78990	2,880.614	19.46	0.9839	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			6.28990	6.614	19.46	0.0161	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			37.68510	39.286	17.45	0.0836	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,647.18510	1,643.286	17.45	0.9164	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,497.32280	1,493.431	17.22	0.8951	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			49.42280	51.131	17.22	0.1049	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			63.15820	62.623	12.94	0.1472	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			848.45820	853.623	12.94	0.8528	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,055.37050	1,052.034	16.17	0.8012	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			107.17050	109.534	16.17	0.1988	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	31/07/2018	Foreign Exchange Option	16.32	Put			3,472.23130	3,466.494	20.17	0.9905	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			4.03130	3.994	20.17	0.0095	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			2,975.56180	2,970.067	19.47	0.9825	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			7.36180	7.567	19.47	0.0175	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			5.66880	5.715	19.62	0.0131	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			135.45190	134.963	13.26	0.2498	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			678.55190	684.063	13.26	0.7502	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			111.05960	113.345	16.23	0.1977	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,107.95960	1,104.245	16.23	0.8023	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,322.56880	3,316.615	19.62	0.9869	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,795.80050	1,790.820	17.50	0.9073	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			48.50050	49.620	17.50	0.0927	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,060.66200	1,057.027	15.93	0.7537	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			162.46200	164.827	15.93	0.2463	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,673.62750	3,667.503	18.72	0.9885	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			5.42750	5.304	18.72	0.0115	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,160.21490	3,154.304	18.72	0.9759	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			12.01490	12.104	18.72	0.0241	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			479.45620	484.024	13.97	0.5478	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			400.25620	398.824	13.97	0.4522	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,942.03170	1,947.934	14.22	0.9715	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			12.83170	12.734	14.22	0.0285	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,262.15200	2,257.168	17.93	0.9159	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			51.35200	52.368	17.93	0.0841	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			666.24280	671.521	13.47	0.6758	0.00	0	4,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			237.04280	236.321	13.47	0.3242	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,225.83700	3,219.807	18.36	0.9720	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			15.03700	15.007	18.36	0.0280	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,060.07980	3,054.203	18.41	0.9650	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			19.27980	19.403	18.41	0.0350	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,128.21630	3,122.270	18.39	0.9681	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			17.41630	17.470	18.39	0.0319	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			430.57510	434.891	14.14	0.5084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			461.37510	459.691	14.14	0.4916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			942.63550	939.186	15.49	0.6982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			221.83550	224.387	15.49	0.3018	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			205.21630	207.649	15.64	0.2829	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,006.01630	1,002.449	15.64	0.7171	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			602.35700	607.428	13.62	0.6356	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			283.15700	282.228	13.62	0.3644	0.00	0	13,231
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			293.43500	296.659	14.93	0.3792	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			724.23500	721.459	14.93	0.6208	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,167.22660	3,161.245	18.38	0.9697	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			16.42660	16.445	18.38	0.0303	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			580.31480	585.311	13.68	0.6209	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			301.11480	300.110	13.68	0.3791	0.00	0	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			326.22430	329.743	14.71	0.4122	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			647.02430	644.543	14.71	0.5878	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,372.81800	3,366.694	18.31	0.9772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			12.01800	11.894	18.31	0.0228	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,094.63920	4,088.438	18.15	0.9921	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.83920	3.638	18.15	0.0079	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			1,020.34110	1,025.999	12.93	0.8381	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			91.14110	90.799	12.93	0.1619	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			681.69420	679.079	14.81	0.6030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			310.89420	314.279	14.81	0.3970	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			1,229.90910	1,235.615	12.73	0.8982	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			50.70910	50.415	12.73	0.1018	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			794.75590	800.358	13.18	0.7467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			165.55590	165.158	13.18	0.2533	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			1,459.50750	1,465.294	13.01	0.9352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			30.30750	30.094	13.01	0.0648	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			1,143.99560	1,149.682	12.81	0.8761	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			64.79560	64.482	12.81	0.1239	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			827.21670	824.086	15.20	0.6599	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			256.41670	259.286	15.20	0.3401	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			1,273.80670	1,279.524	12.69	0.9083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			44.60670	44.324	12.69	0.0917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			1,365.11190	1,370.862	12.77	0.9239	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			35.91190	35.662	12.77	0.0761	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Call			1,102.04990	1,107.725	12.85	0.8641	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.90	Put			72.84990	72.525	12.85	0.1359	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			1,478.49360	1,484.287	13.06	0.9372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			29.29360	29.087	13.06	0.0628	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			358.75390	357.499	13.86	0.4231	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			517.95390	522.699	13.86	0.5769	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Put			613.09630	610.748	14.61	0.5721	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.20	Call			342.29630	345.948	14.61	0.4279	0.00	0	4,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			374.03470	372.712	13.90	0.4341	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			503.23470	507.912	13.90	0.5659	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			150.97210	150.585	13.14	0.2368	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			830.17210	835.785	13.14	0.7632	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Call			465.63770	470.140	14.01	0.5369	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.88	Put			416.43770	414.940	14.01	0.4631	0.00	0	250
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Call			678.37690	683.693	13.44	0.6831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.48	Put			229.17690	228.493	13.44	0.3169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Call			564.19750	569.133	13.73	0.6099	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.68	Put			314.99750	313.933	13.73	0.3901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			68.22440	69.443	17.50	0.1087	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,989.02440	1,984.243	17.50	0.8913	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Call			741.44510	746.926	13.29	0.7188	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.38	Put			192.24510	191.726	13.29	0.2812	0.00	0	60,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Put			485.30970	483.514	14.21	0.5055	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.00	Call			414.50970	418.714	14.21	0.4945	0.00	0	20,000
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			67.55410	68.764	17.52	0.1077	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,998.35410	1,993.564	17.52	0.8923	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			66.88930	68.092	17.53	0.1068	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,007.68930	2,002.892	17.53	0.8932	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,064.76560	1,061.020	15.73	0.7198	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			211.66560	214.020	15.73	0.2802	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			3,860.18060	3,857.327	19.07	0.9812	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			7.08060	10.327	19.07	0.0188	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,319.19140	3,316.415	18.79	0.9668	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			16.09140	19.415	18.79	0.0332	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			1,645.61780	1,641.160	16.70	0.8113	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			146.11780	147.760	16.70	0.1887	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,156.64630	2,151.751	17.41	0.8736	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			93.54630	94.751	17.41	0.1264	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,068.99510	1,065.283	15.54	0.6868	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			269.09510	271.483	15.54	0.3132	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,039.93880	4,035.745	19.91	0.9677	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			20.03880	21.945	19.91	0.0323	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			3,501.25190	3,497.109	19.32	0.9523	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			31.35190	33.309	19.32	0.0477	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			264.83830	266.810	15.61	0.3052	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,116.63830	1,112.510	15.61	0.6948	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			3,828.95540	3,824.670	19.80	0.9591	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			27.15540	28.970	19.80	0.0409	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			101.12860	100.846	12.91	0.1545	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			1,209.32860	1,215.146	12.91	0.8455	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,967.10450	1,962.221	17.08	0.8401	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			127.80450	129.121	17.08	0.1599	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			2,211.93160	2,217.723	13.80	0.9697	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			16.53160	16.123	13.80	0.0303	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			660.55500	657.493	14.52	0.5324	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			465.95500	469.093	14.52	0.4676	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			71.40560	70.683	12.91	0.1130	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			1,426.80560	1,432.283	12.91	0.8870	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,076.00930	1,071.893	15.47	0.6606	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			323.20930	325.393	15.47	0.3394	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,290.20300	4,285.812	20.13	0.9614	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			27.40300	29.312	20.13	0.0386	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,696.88040	3,692.918	19.73	0.9415	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			44.08040	46.418	19.73	0.0585	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			90.25310	91.869	18.04	0.1097	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			966.39080	962.291	15.19	0.6205	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			380.79080	383.091	15.19	0.3795	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			2,715.85310	2,711.069	18.04	0.8903	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,207.04900	4,203.372	20.18	0.9521	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			36.14900	38.872	20.18	0.0479	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			631.59140	634.596	14.11	0.5539	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			522.49140	519.096	14.11	0.4461	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			2,960.70810	2,955.463	18.42	0.9035	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			149.77380	151.622	17.17	0.1708	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			141.52710	143.315	17.27	0.1625	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,152.42710	2,147.815	17.27	0.8375	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			532.28410	534.863	14.47	0.4894	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			140.53240	142.311	17.28	0.1615	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,161.43240	2,156.811	17.28	0.8385	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			142.53200	144.326	17.26	0.1635	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,143.43200	2,138.826	17.26	0.8365	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			2,080.67380	2,076.122	17.17	0.8292	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			79.85770	79.053	12.96	0.1163	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,079.09520	1,074.937	15.44	0.6496	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			348.19520	350.437	15.44	0.3504	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			544.57580	541.213	14.17	0.4571	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			613.67580	616.713	14.17	0.5429	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			663.18410	659.364	14.47	0.5106	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			79.80810	80.963	18.42	0.0965	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			1,982.87470	1,978.409	17.04	0.8172	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			161.97470	163.909	17.04	0.1828	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			302.92340	299.325	13.46	0.3161	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			872.02340	874.825	13.46	0.6839	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,508.95770	1,514.553	12.96	0.8837	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,080.85640	1,076.509	15.36	0.6377	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			376.45640	378.609	15.36	0.3623	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,517.66430	4,513.434	20.08	0.9569	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			33.26430	35.534	20.08	0.0431	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			3,889.58250	3,886.150	19.89	0.9334	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			55.18250	58.250	19.89	0.0666	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			459.09930	455.154	13.84	0.3851	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			813.09930	815.754	13.84	0.6149	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,143.76840	2,139.791	17.04	0.7970	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			207.66840	210.691	17.04	0.2030	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			493.14620	488.126	13.89	0.3878	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			849.84620	852.226	13.89	0.6122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,364.08420	1,366.367	13.16	0.7908	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			209.98420	204.367	13.16	0.2092	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,893.23250	2,898.898	12.13	0.9873	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			9.13250	6.898	12.13	0.0127	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			442.28240	445.341	15.58	0.3653	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,278.18240	1,273.341	15.58	0.6347	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,560.42410	1,562.604	12.94	0.8416	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			146.32410	140.604	12.94	0.1584	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			921.45530	923.700	13.79	0.6332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			467.35530	461.700	13.79	0.3668	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			856.42430	851.316	14.72	0.5221	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			620.52430	623.316	14.72	0.4779	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,804.44220	1,806.314	12.61	0.8929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			90.34220	84.314	12.61	0.1071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			2,218.77190	2,214.414	17.03	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			232.87190	236.414	17.03	0.2130	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,607.68510	1,609.723	12.87	0.8527	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			133.58510	127.723	12.87	0.1473	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			1,616.52490	1,611.779	16.22	0.6997	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			350.62490	353.779	16.22	0.3003	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			217.80940	221.392	17.16	0.2011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,323.70940	2,319.392	17.16	0.7989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			216.60430	220.190	17.17	0.2001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,332.50430	2,328.190	17.17	0.7999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			219.02190	222.601	17.15	0.2020	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,314.92190	2,310.601	17.15	0.7980	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			258.74890	252.623	13.29	0.2409	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,276.54890	1,278.523	13.29	0.7591	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			564.60740	557.517	13.98	0.3929	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			924.10740	926.117	13.98	0.6071	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			507.63590	509.477	15.89	0.3639	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,520.33590	1,513.277	15.89	0.6361	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			505.30680	507.152	15.90	0.3625	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,528.00680	1,520.952	15.90	0.6375	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			502.99020	504.846	15.92	0.3611	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,535.69020	1,528.646	15.92	0.6389	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			476.51540	475.000	17.20	0.2852	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,655.71540	2,647.100	17.20	0.7148	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,484.64780	6,478.392	19.49	0.9230	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			105.44780	106.291	19.49	0.0770	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			474.93100	473.432	17.21	0.2844	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,664.13100	2,655.532	17.21	0.7156	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			473.35340	471.864	17.22	0.2836	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,672.55340	2,663.964	17.22	0.7164	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			847.15880	839.054	16.40	0.4032	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,114.95880	2,101.554	16.40	0.5968	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			852.11870	843.981	16.38	0.4051	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,099.91870	2,086.481	16.38	0.5949	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			849.63430	841.513	16.39	0.4042	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,107.43430	2,094.013	16.39	0.5958	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,245.80770	2,232.352	16.61	0.5982	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			878.20770	871.552	16.61	0.4018	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			966.38680	960.468	16.62	0.4207	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,209.88680	2,195.568	16.62	0.5793	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	14/09/2020	Foreign Exchange Option	15.35	Call			963.81510	957.910	16.63	0.4198	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,217.31510	2,203.010	16.63	0.5802	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			961.25180	955.352	16.64	0.4189	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,224.75180	2,210.452	16.64	0.5811	0.00	0	0
Total \$ / R Option												0.00	0	2,683,924
Total \$ / R												828,341,337.80	64,766	4,244,522
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.78640		12.78160			0.0000	63,932.00	5	377
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.93520		12.92920			0.0000	0.00	0	52
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			13.07550		13.06910			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.35620		13.34730			0.0000	0.00	0	0
Total \$ / R MAXI Future												63,932.00	5	439
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			2,775.74160	2,880.892	17.08	0.0834	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			117,615.74160	117,240.892	17.08	0.9166	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			2,720.28890	2,824.280	17.10	0.0819	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			118,560.28890	118,184.279	17.10	0.9181	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			2,832.33630	2,938.727	17.05	0.0849	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			116,672.33630	116,298.727	17.05	0.9151	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			15,654.07610	15,859.251	16.17	0.2248	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			123,734.07610	123,339.251	16.17	0.7752	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			15,504.42300	15,708.464	16.19	0.2229	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			124,584.42300	124,188.464	16.19	0.7771	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			15,805.02610	16,011.579	16.15	0.2266	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			122,885.02610	122,491.579	16.15	0.7734	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			13,098.45500	13,269.071	17.40	0.1518	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			225,188.45500	224,719.071	17.40	0.8482	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			13,006.80430	13,176.932	17.41	0.1509	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			226,096.80430	225,626.932	17.41	0.8491	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			12,916.09310	13,085.255	17.43	0.1499	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			227,006.09310	226,535.255	17.43	0.8501	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			50,530.68010	50,711.538	15.90	0.3625	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			152,800.68010	152,091.538	15.90	0.6375	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			50,299.02300	50,480.330	15.91	0.3611	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Put			153,569.02300	152,860.330	15.91	0.6389	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Call			50,763.58670	50,943.467	15.89	0.3639	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.36	Put			152,033.58670	151,323.467	15.89	0.6361	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												63,932.00	5	439
£ / R	On	15/05/2018	Foreign Exchange Future			17.24560		17.30910			0.0000	0.00	0	11
£ / R	On	18/06/2018	Foreign Exchange Future			17.35030		17.41750			0.0000	86,751.50	5	432,209
£ / R	On	17/09/2018	Foreign Exchange Future			17.62940		17.69580			0.0000	0.00	0	17,994
£ / R	On	14/12/2018	Foreign Exchange Future			17.89980		17.96610			0.0000	0.00	0	6,227

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Future			18.19260		18.25550			0.0000	0.00	0	4,932
£ / R	On	14/06/2019	Foreign Exchange Future			18.45960		18.52340			0.0000	0.00	0	5,465
Total £ / R Future												86,751.50	5	466,838
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put			47.18610	54.620	15.45	0.1998	0.00	0	0
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call			506.28610	450.220	15.45	0.8002	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call			17,217.50000	17,150.300	26.07	1.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	26.07	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			189.09490	167.512	15.13	0.2935	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			661.59490	707.212	15.13	0.7065	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			320.25500	288.028	14.50	0.4439	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			402.75500	437.728	14.50	0.5561	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,987.35400	3,053.741	19.38	0.9898	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			4.85400	4.041	19.38	0.0102	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			186.45910	165.118	15.15	0.2901	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			668.95910	714.818	15.15	0.7099	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			183.85580	162.753	15.17	0.2868	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			676.35580	722.453	15.17	0.7132	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			421.49270	395.548	15.06	0.3711	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			975.69270	1,016.148	15.06	0.6289	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			418.42080	392.618	15.07	0.3690	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			982.62080	1,023.218	15.07	0.6310	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			424.58530	398.497	15.05	0.3733	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			968.78530	1,009.097	15.05	0.6267	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			770.14240	735.119	14.83	0.4832	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			914.04240	945.319	14.83	0.5168	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			766.10680	731.211	14.84	0.4814	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			920.00680	951.411	14.84	0.5186	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			762.09540	727.322	14.85	0.4795	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			925.99540	957.522	14.85	0.5205	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,003.22670	968.243	14.95	0.5126	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,037.72670	1,065.643	14.95	0.4874	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			999.01670	964.149	14.96	0.5111	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,043.51670	1,071.549	14.96	0.4889	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			994.82230	960.064	14.96	0.5096	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,049.32230	1,077.464	14.96	0.4904	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,126.84370	1,090.275	15.04	0.5086	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,233.44370	1,260.675	15.04	0.4914	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,122.75570	1,086.286	15.04	0.5073	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,239.35570	1,266.686	15.04	0.4927	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,130.94520	1,094.278	15.03	0.5099	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,227.54520	1,254.678	15.03	0.4901	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												86,751.50	5	467,838

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11542		0.11555			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11757		0.11652			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11784		0.11679			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11971		0.11864			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12184		0.12075			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12644		0.12532			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	13.97	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,445.50000	875,457.800	13.97	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,445.50000	882,457.800	13.97	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	13.97	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	13.97	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,445.50000	876,457.800	13.97	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	13.97	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,445.50000	877,457.800	13.97	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			12.29630	13.430	16.67	0.0476	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,359.79630	1,256.530	16.67	0.9524	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			9.61970	12.008	25.54	0.0300	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,357.11970	2,255.108	25.54	0.9700	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			125.92910	153.188	15.26	0.3629	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			473.42910	396.288	15.26	0.6371	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,320.80000	822,216.300	23.48	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.48	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,320.80000	876,216.300	23.48	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.48	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,320.80000	877,216.300	23.48	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.48	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,320.80000	875,216.300	23.48	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.48	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			165.26910	179.128	17.92	0.2431	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,301.06910	1,208.428	17.92	0.7569	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			82.55590	90.957	21.06	0.1252	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,218.35590	2,120.257	21.06	0.8748	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			407.21630	443.026	15.62	0.5089	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			543.01630	472.326	15.62	0.4911	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			652.10240	693.348	15.77	0.5732	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			576.70240	509.648	15.77	0.4268	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			342.71200	365.232	17.74	0.3461	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,267.31200	1,181.532	17.74	0.6539	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,204.77250	1,281.751	13.00	0.8537	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			129.37250	98.051	13.00	0.1463	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			749.22790	783.616	17.63	0.4777	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,217.02790	1,139.516	17.63	0.5223	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			494.94200	518.705	18.97	0.3415	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,962.74200	1,874.605	18.97	0.6585	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	0.12	Call			1,132.61280	1,178.450	15.75	0.6545	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			600.41280	534.350	15.75	0.3455	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	23/05/2018	Foreign Exchange Future			15.24920		15.24980			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.33110		15.33290			0.0000	13,522,030.20	882	116,067
€ / R	On	17/09/2018	Foreign Exchange Future			15.62060		15.62230			0.0000	19,760,059.00	1,265	57,507
€ / R	On	14/12/2018	Foreign Exchange Future			15.90770		15.91040			0.0000	0.00	0	7,625
€ / R	On	18/03/2019	Foreign Exchange Future			16.22340		16.22610			0.0000	0.00	0	4,686
€ / R	On	14/06/2019	Foreign Exchange Future			16.49090		16.49230			0.0000	0.00	0	5,256
Total € / R Future												33,282,089.20	2,147	191,182
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			78.84990	75.681	12.68	0.2693	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			348.64990	344.881	12.68	0.7307	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			1,052.86040	1,049.552	12.82	0.9397	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			0.73370	0.668	16.68	0.0024	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			132.59670	128.484	12.17	0.2991	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			465.49670	459.584	12.17	0.7009	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			468.00300	464.997	13.30	0.6500	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			170.90300	166.097	13.30	0.3500	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			19.96040	18.452	12.82	0.0603	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			756.59870	754.907	14.12	0.7959	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			24.72920	22.855	12.41	0.0744	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			957.62920	953.955	12.41	0.9256	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,333.78730	1,331.212	14.01	0.9668	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			10.88730	10.112	14.01	0.0332	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,333.63370	2,331.768	16.68	0.9976	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,142.97040	1,142.876	14.62	0.9066	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,836.00980	1,833.977	15.55	0.9901	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			3.10980	2.877	15.55	0.0099	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,100.85040	1,097.701	13.03	0.9457	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			17.95040	16.601	13.03	0.0543	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			89.49870	86.007	14.12	0.2041	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			236.64690	232.699	12.53	0.4437	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,297.24000	6,299.022	27.99	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.14000	0.122	27.99	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,372.93210	1,370.428	14.18	0.9694	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			10.03210	9.328	14.18	0.0306	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			35.87040	33.976	14.62	0.0934	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.89800	0.805	27.99	0.0019	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,278.88980	3,280.463	20.64	0.9955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.78980	1.563	20.64	0.0045	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,589.11710	1,586.903	14.99	0.9809	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			6.21710	5.803	14.99	0.0191	0.00	0	50,995

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			319.54690	313.799	12.53	0.5563	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			379.75110	376.372	13.01	0.5848	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			209.15110	203.998	13.03	0.4100	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			386.25110	382.898	13.03	0.5900	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			216.20360	211.000	12.99	0.4205	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			373.30360	369.900	12.99	0.5795	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,217.99800	5,219.705	27.99	0.9981	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			212.65110	207.472	13.01	0.4152	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			137.92950	136.014	15.29	0.1791	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			136.74050	134.839	15.31	0.1777	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			19.28140	17.888	18.56	0.0274	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			2,138.04990	2,135.407	12.94	0.9700	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			15.74990	14.807	12.94	0.0300	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,420.68320	1,417.077	11.43	0.9108	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			48.38320	46.477	11.43	0.0892	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,633.26000	1,633.072	15.32	0.8237	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,615.62950	1,615.414	15.29	0.8209	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,323.37570	1,322.584	14.78	0.7679	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			185.67570	183.184	14.78	0.2321	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			411.41040	407.155	13.36	0.4455	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			639.11040	636.555	13.36	0.5545	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			739.07070	736.791	13.60	0.5973	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,011.23280	6,012.266	20.09	0.9951	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			3.53280	2.866	20.09	0.0049	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,956.98140	3,957.288	18.56	0.9726	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,624.44050	1,624.239	15.31	0.8223	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			135.56000	133.672	15.32	0.1763	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			361.37070	357.391	13.60	0.4027	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			193.03670	189.058	15.70	0.1864	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,172.63670	2,171.359	15.70	0.8136	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			191.84050	187.883	15.71	0.1853	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,181.44050	2,180.183	15.71	0.8147	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			194.24090	190.246	15.68	0.1874	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,163.84090	2,162.546	15.68	0.8126	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			844.20010	835.224	13.23	0.5392	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			768.10010	761.824	13.23	0.4608	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			852.79480	843.860	13.21	0.5432	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			756.69480	750.460	13.21	0.4568	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			848.48420	839.532	13.22	0.5412	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			762.38420	756.132	13.22	0.4588	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			811.59250	800.946	13.88	0.4690	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,179.29250	1,170.046	13.88	0.5310	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			808.15490	797.519	13.89	0.4675	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,185.85490	1,176.619	13.89	0.5325	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			804.72560	794.102	13.90	0.4660	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,192.42560	1,183.202	13.90	0.5340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	607,507
Total € / R												33,282,089.20	2,147	798,689
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.59410		9.57710			0.0000	6,332,106.00	660	13,367
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.71280		9.69540			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.82770		9.80920			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.06230		10.04310			0.0000	0.00	0	0
Total AU\$ / R Future												6,332,106.00	660	25,529
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			920.24310	903.208	14.04	0.9613	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			7.06510	7.013	14.06	0.0373	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			929.96510	912.913	14.06	0.9627	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.79730	6.730	14.08	0.0360	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			939.69730	922.629	14.08	0.9640	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			7.34310	7.308	14.04	0.0387	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			23.76890	25.827	14.60	0.0697	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,458.36890	1,443.027	14.60	0.9303	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			24.73200	26.816	14.57	0.0720	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,439.33200	1,424.016	14.57	0.9280	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			24.24580	26.317	14.58	0.0708	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,448.84580	1,433.517	14.58	0.9292	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,725.44860	1,708.535	15.12	0.8943	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			54.03010	55.604	15.14	0.1046	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,734.83010	1,717.904	15.14	0.8954	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			55.27480	56.875	15.10	0.1068	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,716.07480	1,699.175	15.10	0.8932	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			54.64860	56.236	15.12	0.1057	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			256.59010	259.695	13.97	0.2980	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,213.49010	1,197.395	13.97	0.7020	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			254.58040	257.663	13.98	0.2960	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,221.48040	1,205.363	13.98	0.7040	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			252.58720	255.652	13.99	0.2941	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,229.48720	1,213.351	13.99	0.7059	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												6,332,106.00	660	25,529
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.91900		9.95510			0.0000	0.00	0	1,500
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.17890		10.21490			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			8.05820	6.385	13.34	0.0349	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			872.95820	907.385	13.34	0.9651	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			7.68340	6.078	13.34	0.0335	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			882.58340	917.078	13.34	0.9665	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			8.44920	6.707	13.34	0.0365	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			863.34920	897.707	13.34	0.9635	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			867.88490	839.851	12.88	0.7746	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			132.98490	140.951	12.88	0.2254	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			860.33010	832.413	12.88	0.7715	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			135.43010	143.513	12.88	0.2285	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			875.47200	847.321	12.88	0.7777	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			130.57200	138.421	12.88	0.2223	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			12.84080		12.84820			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.09640		13.10270			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.34930		13.35650			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.85800		13.86130			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			9.62600	9.141	18.19	0.0292	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,701.42600	1,708.341	18.19	0.9708	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			9.49620	9.014	18.23	0.0288	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,711.29620	1,718.214	18.23	0.9712	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			9.75800	9.271	18.15	0.0296	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,691.55800	1,698.471	18.15	0.9704	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			52.01100	50.933	16.08	0.0888	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,979.31100	1,984.533	16.08	0.9112	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			51.48270	50.419	16.10	0.0880	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,988.78270	1,994.019	16.10	0.9120	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			50.96170	49.911	16.12	0.0871	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,998.26170	2,003.511	16.12	0.9129	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			604.06480	596.328	12.60	0.5618	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			457.56480	457.028	12.60	0.4382	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			599.12300	591.395	12.60	0.5588	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			462.62300	462.095	12.60	0.4412	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			609.03750	601.289	12.59	0.5648	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			452.53750	451.989	12.59	0.4352	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			498.47070	494.133	14.37	0.3704	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,377.17070	1,376.133	14.37	0.6296	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			503.26130	498.891	14.34	0.3734	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,361.96130	1,360.891	14.34	0.6266	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			500.85910	496.502	14.36	0.3719	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,369.55910	1,368.502	14.36	0.6281	0.00	0	0
Total CHF / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			2.00750		2.00340			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			2.02360		2.01910			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			2.03890		2.03390			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06820		2.06350			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			395.35450	373.809	12.70	0.5020	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			289.33130	307.086	12.84	0.4549	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			455.33130	432.086	12.84	0.5451	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			253.40850	269.544	12.99	0.4134	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			519.40850	494.544	12.99	0.5866	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			329.35450	348.809	12.70	0.4980	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,391.46930	1,360.161	13.87	0.7124	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			262.55510	275.428	13.98	0.2709	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,471.55510	1,439.428	13.98	0.7291	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			244.03630	256.134	14.09	0.2550	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			1,553.03630	1,520.134	14.09	0.7450	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			282.46930	296.161	13.87	0.2876	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,630.67530	1,669.901	12.79	0.7742	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			291.67530	280.901	12.79	0.2258	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,557.17270	1,595.466	12.77	0.7585	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			318.17270	306.466	12.77	0.2415	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,485.37550	1,522.696	12.75	0.7423	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			346.37550	333.697	12.75	0.2577	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,610.00850	1,632.804	13.36	0.6478	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			775.00850	750.804	13.36	0.3522	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,555.30180	1,577.524	13.40	0.6343	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			820.30180	795.524	13.40	0.3657	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,666.18450	1,689.558	13.32	0.6614	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			731.18450	707.558	13.32	0.3386	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			2.06250		2.06270			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.10220		2.10230			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.14240		2.14260			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.28630		2.28770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			51.09900	49.616	15.51	0.0953	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,624.09900	1,624.616	15.51	0.9047	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			44.76310	43.332	15.67	0.0844	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,717.76310	1,718.332	15.67	0.9156	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			58.34410	56.812	15.36	0.1075	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,531.34410	1,531.812	15.36	0.8925	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			132.73360	131.585	15.74	0.1341	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,609.73360	2,609.585	15.74	0.8659	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			123.68400	122.570	15.82	0.1261	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,700.68400	2,700.570	15.82	0.8739	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			115.25350	114.175	15.89	0.1184	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,792.25350	2,792.175	15.89	0.8816	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			610.48210	607.001	13.38	0.3692	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,182.71410	1,177.262	13.45	0.6131	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			656.71410	653.262	13.45	0.3869	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			1,130.83020	1,125.411	13.52	0.5954	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			704.83020	701.411	13.52	0.4046	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,236.48210	1,231.001	13.38	0.6308	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,159.01890	2,141.745	13.74	0.7014	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			682.01890	678.745	13.74	0.2986	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,098.76970	2,081.858	13.79	0.6897	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			721.76970	718.858	13.79	0.3103	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,039.84320	2,023.321	13.84	0.6779	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			762.84320	760.321	13.84	0.3221	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.63040		1.63000			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.65170		1.65130			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.67190		1.67160			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76350		1.76320			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			44.31340	44.522	16.49	0.1008	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,344.31340	1,340.522	16.49	0.8992	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			37.25110	37.466	16.63	0.0866	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,437.25110	1,433.466	16.63	0.9134	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			52.63320	52.832	16.35	0.1169	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,252.63320	1,248.832	16.35	0.8831	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,197.54010	2,195.601	16.87	0.8638	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			129.96870	132.113	16.64	0.1568	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,016.96870	2,015.113	16.64	0.8432	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			119.85020	121.954	16.76	0.1461	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,106.85020	2,104.954	16.76	0.8539	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			110.54010	112.601	16.87	0.1362	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			1,304.85770	1,306.433	13.38	0.7425	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			288.85770	287.433	13.38	0.2575	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			1,238.46010	1,239.958	13.45	0.7218	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			322.46010	320.958	13.45	0.2782	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			1,373.58410	1,375.238	13.30	0.7628	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			257.58410	256.238	13.30	0.2372	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,127.32150	1,125.847	14.95	0.5365	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,095.32150	1,090.847	14.95	0.4635	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,087.37720	1,086.082	15.04	0.5224	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,155.37720	1,151.082	15.04	0.4776	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,168.74390	1,167.096	14.86	0.5507	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,036.74390	1,032.096	14.86	0.4493	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			0.12660		0.12670			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.12610		0.12620			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.12540		0.12550			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.12430		0.12330			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	18/06/2018	Foreign Exchange Future			1.58560		1.57940			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.61000		1.60350			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.63350		1.62700			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.67860		1.67180			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			8.97530		8.94800			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.08170		9.05330			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.18480		9.15680			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.68630		9.65890			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			6.66760	7.479	14.63	0.0404	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			898.66760	872.179	14.63	0.9596	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			6.39950	7.177	14.64	0.0390	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			908.39950	881.877	14.64	0.9610	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			6.94680	7.794	14.61	0.0420	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			888.94680	862.494	14.61	0.9580	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			63.98650	67.874	14.38	0.1661	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			940.68650	916.174	14.38	0.8339	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			62.90560	66.731	14.40	0.1637	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			949.60560	925.031	14.40	0.8363	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			65.08630	69.038	14.36	0.1686	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			931.78630	907.338	14.36	0.8314	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			494.34470	509.242	12.76	0.6339	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			257.54470	244.442	12.76	0.3661	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			488.75520	503.541	12.76	0.6296	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			261.95520	248.741	12.76	0.3704	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			483.21050	497.886	12.77	0.6253	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			266.41050	253.086	12.77	0.3747	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			465.49100	472.480	14.10	0.4659	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			726.59100	706.180	14.10	0.5341	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			462.04350	468.993	14.12	0.4633	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			733.14350	712.693	14.12	0.5367	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			468.96360	475.988	14.09	0.4685	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			720.06360	699.688	14.09	0.5315	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			1.28310		1.28690			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.28880		1.29530			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.29470		1.30340			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35530		1.36490			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			331.00000	369.000		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			431.00000	469.000		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			231.00000	269.000		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			747.00000	812.000		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			847.00000	912.000		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			647.00000	712.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			334.00000	247.000		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			534.00000	447.000		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			434.00000	347.000		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			449.00000	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			349.00000	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			549.00000	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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.35690		1.36270				0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.36290		1.36870				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			1.19900		1.19960				0.0000	0.00	0	120
QUANTO €On	17/09/2018	Foreign Exchange Future			1.20760		1.20830				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
R / ¥	On	03/05/2018	Foreign Exchange Future		8.66390	0.11542	8.65460				0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future		8.48630	0.11661	8.56220				0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.11542	4.20910	0.000	13.97	0.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put		0.11542	2,258.20910	2,161.000	13.97	1.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.11542	3.56300	0.000	13.97	0.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put		0.11542	2,357.56300	2,261.000	13.97	1.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call		0.11542	4.98430	0.000	13.97	0.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put		0.11542	2,158.98430	2,061.000	13.97	1.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put		0.11542	2,855.60660	2,761.000	13.97	1.0000	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.11542	1.60660	0.000	13.97	0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.11661	760.54860	507.510	13.28	0.2072	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put		0.11661	3,838.54860	4,344.510	13.28	0.7928	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.11661	3,412.08670	2,842.804	15.29	0.6248	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put		0.11661	1,190.08670	1,379.804	15.29	0.3752	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.11661	732.26370	485.436	13.25	0.2005	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put		0.11661	3,910.26370	4,422.436	13.25	0.7995	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.11661	704.71260	464.058	13.22	0.1939	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put		0.11661	3,982.71260	4,501.058	13.22	0.8061	0.00	0	0
Total R / ¥ Option												0.00	0	110,000
Total R / ¥												0.00	0	110,000
R / ¥EN	On	18/06/2018	Foreign Exchange Future		8.50560	0.11661	8.58180				0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future		8.35370	0.11661	8.42870				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		0.11661	1,339.85870	985.120	13.82	0.3573	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11661	3,654.42070	4,212.023	13.08	0.8235	0.00	0	1,200
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put		0.11661	2,221.85870	2,629.120	13.82	0.6427	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call		0.11661	1,295.57870	947.846	13.79	0.3482	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Put		0.11661	2,277.57870	2,691.846	13.79	0.6518	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11661	1,385.04070	1,023.310	13.85	0.3665	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11661	2,167.04070	2,567.310	13.85	0.6335	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11661	572.42070	368.023	13.08	0.1765	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11661	2,354.98570	1,935.707	14.52	0.3890	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11661	4,067.98570	4,398.707	14.52	0.6110	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11661	2,309.45770	1,894.263	14.49	0.3836	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11661	4,122.45770	4,457.263	14.49	0.6164	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11661	2,264.44280	1,853.352	14.46	0.3783	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11661	4,177.44280	4,516.352	14.46	0.6217	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			9.59770		9.57270			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.73050		9.70450			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.85710		9.83000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.42000		10.39210			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			31.91620	35.788	13.63	0.1516	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			559.21620	538.088	13.63	0.8484	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			30.78540	34.540	13.65	0.1471	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			568.08540	546.840	13.65	0.8529	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			33.08340	36.957	13.60	0.1558	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			550.38340	529.257	13.60	0.8442	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			181.41550	190.832	12.73	0.3778	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			476.91550	460.332	12.73	0.6222	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			178.57830	187.873	12.76	0.3732	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			484.07830	467.373	12.76	0.6268	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			184.29730	193.832	12.71	0.3825	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			469.79730	453.332	12.71	0.6175	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			633.72110	653.040	11.90	0.7222	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			173.72110	165.940	11.90	0.2778	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			627.22300	646.421	11.91	0.7182	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			177.22300	169.321	11.91	0.2818	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			640.26090	659.705	11.89	0.7261	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			170.26090	162.605	11.89	0.2739	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			374.49820	360.771	12.59	0.3563	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			767.39000	781.701	12.56	0.6495	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			365.29000	351.701	12.56	0.3505	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			761.97830	776.222	12.58	0.6466	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			369.87830	356.222	12.58	0.3534	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			756.59820	770.771	12.59	0.6437	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.97670		3.01920			0.0000	0.00	0	3,940
TRY / R	On	17/09/2018	Foreign Exchange Future			2.92390		2.96730			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.87070		2.91710			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.84260		2.90630			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	3,940
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.38370	0.281	21.67	0.0040	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			641.18370	683.581	21.67	0.9960	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.37720	0.272	21.85	0.0039	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			651.17720	693.572	21.85	0.9961	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.39070	0.291	21.49	0.0042	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			631.19070	673.591	21.49	0.9958	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			13.35570	8.135	14.98	0.0709	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			406.05570	444.235	14.98	0.9291	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			12.82260	7.594	14.99	0.0668	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			415.52260	453.693	14.99	0.9332	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			13.91660	8.712	14.96	0.0752	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			396.61660	434.812	14.96	0.9248	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			101.34000	83.564	13.90	0.3986	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			154.24000	182.864	13.90	0.6014	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			97.36530	80.141	13.91	0.3869	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			160.26530	189.441	13.91	0.6131	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			105.43520	87.102	13.89	0.4105	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			148.33520	176.402	13.89	0.5895	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			31.73470	28.913	16.61	0.1256	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			655.43470	716.313	16.61	0.8744	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			31.20810	28.507	16.69	0.1237	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			664.90810	725.907	16.69	0.8763	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			32.27590	29.331	16.52	0.1276	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			645.97590	706.731	16.52	0.8724	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	3,940
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.26030		1.25570			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23370		1.22930			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.20880		1.20500			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15840		1.15510			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	0
Total Futures									868 106 216.50	67,583	2,261,647
Total Options									0.00	0	3,403,631
Grand Total:									868,106,216.50	67,583	5,665,278