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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/04/2018 Foreign Exchange Future			12.09230		12.05460			0.0000	0.00	0	10,000
\$ / R On 16/04/2018 Foreign Exchange Future			12.09900		12.06300			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			12.10070		12.06470			0.0000	0.00	0	1,551
\$ / R On 20/04/2018 Foreign Exchange Future			12.10570		12.06970			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.11250		12.07650			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.11420		12.07810			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.11590		12.07980			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.12270		12.08660			0.0000	2,570,012.40	212	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.12610		12.08990			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.12950		12.11620			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.13460		12.09840			0.0000	0.00	0	100,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.13800		12.10180			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.14140		12.10510			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.14640		12.11000			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.14800		12.11170			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.15300		12.11660			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.17440		12.13800			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.18760		12.15120			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.20360		12.16690			0.0000	427,662,958.40	35,044	904,939
\$ / R On 29/06/2018 Foreign Exchange Future			12.22090		12.18400			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.22570		12.18860			0.0000	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Future			12.23200		12.19480			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.25410		12.21660			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.26040		12.22280			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.26200		12.22440			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.26510		12.22750			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.27150		12.23380			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.28250		12.24470			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.29200		12.25410			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.32050		12.28220			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.34740		12.30870			0.0000	5,457,550.80	442	51,301
\$ / R	On	28/09/2018	Foreign Exchange Future			12.36480		12.32590			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.40710		12.36800			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.41330		12.37420			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.41640		12.37730			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.42420		12.38510			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.43660		12.39760			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.44120		12.40220			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.46300		12.42400			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.48000		12.44120			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.48470		12.44580			0.0000	3,745,410.00	300	21,134
\$ / R	On	31/12/2018	Foreign Exchange Future			12.51110		12.47230			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.57770		12.53950			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.62720		12.58960			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.64080		12.60330			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.75990		12.72260			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.03480		12.99730			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.33170		13.29350			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.41830		13.37970			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.50870		13.46970			0.0000	0.00	0	0
Total \$ / R Future												439,435,931.60	35,998	1,196,500
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Put			0.54650	0.073	24.27	0.0016	0.00	0	0
\$ / R	On	10/04/2018	Foreign Exchange Option	11.65	Call			405.14650	442.373	24.27	0.9984	0.00	0	20,000
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			190.63280	156.626	13.48	0.6844	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			43.63280	45.626	13.48	0.3156	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			41.96830	29.094	13.91	0.2055	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			206.66830	229.794	13.91	0.7945	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			94.85530	75.565	13.07	0.3868	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			134.55530	151.265	13.07	0.6132	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,213.54960	2,177.525	22.73	0.9998	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.04960	0.025	22.73	0.0002	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,921.98860	2,885.888	30.42	0.9996	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.08860	0.088	30.42	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,732.08180	3,696.084	40.65	0.9990	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.18180	0.284	40.65	0.0010	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			154.35710	129.786	12.73	0.4874	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			124.15710	135.686	12.73	0.5126	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			411.91830	443.106	12.45	0.8857	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			25.31830	20.406	12.45	0.1143	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			74.67870	61.782	12.51	0.2726	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			251.27870	274.482	12.51	0.7274	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			362.21030	391.537	12.46	0.8487	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			35.61030	28.837	12.46	0.1513	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			62.20160	51.115	12.49	0.2364	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			278.80160	303.815	12.49	0.7636	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			156.74170	134.502	12.56	0.4692	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			143.34170	157.202	12.56	0.5308	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			85.09690	70.780	12.52	0.3012	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			231.69690	253.480	12.52	0.6988	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			0.00000	190.098	12.54	0.5958	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			0.00000	107.398	12.54	0.4042	25,775.40	240	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			346.26040	374.886	12.47	0.8349	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			39.66040	32.186	12.47	0.1651	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,143.49400	3,107.417	28.79	0.9995	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.09400	0.117	28.79	0.0005	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			0.00000	139.768	12.60	0.4801	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			0.00000	152.468	12.60	0.5199	36,592.25	240	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			293.14940	319.026	12.49	0.7807	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			56.54940	46.326	12.49	0.2193	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,713.95160	1,677.799	19.47	0.9970	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.55160	0.499	19.47	0.0030	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,573.48160	3,537.430	32.23	0.9995	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.08160	0.130	32.23	0.0005	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			453.47350	420.338	14.01	0.8013	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			43.37350	46.438	14.01	0.1987	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			596.59570	631.538	11.93	0.9629	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			6.69570	5.438	11.93	0.0371	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			46.35340	36.196	12.04	0.1796	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			336.25340	362.296	12.04	0.8204	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			0.00000	236.078	13.28	0.6053	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			0.00000	115.579	13.28	0.3947	2,311,570.00	20,000	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			123.40780	108.075	12.51	0.3672	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			221.80780	242.675	12.51	0.6328	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,528.58190	3,492.192	27.46	0.9992	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.38190	0.192	27.46	0.0008	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			669.10030	635.518	14.82	0.8682	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			30.90030	33.518	14.82	0.1318	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			1.16910	1.140	18.12	0.0057	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,759.36910	1,723.140	18.12	0.9943	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,295.29210	2,259.024	19.88	0.9979	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.39210	0.424	19.88	0.0021	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,390.39050	2,354.030	19.69	0.9980	0.00	0	11,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		0.39050	0.430	19.69	0.0020	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		38.60230	42.127	14.76	0.1496	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		678.60230	645.727	14.76	0.8504	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,650.71120	3,614.117	28.33	0.9983	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		0.71120	0.517	28.33	0.0017	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		2,188.99040	2,152.752	19.01	0.9966	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		0.69040	0.752	19.01	0.0034	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		247.19030	225.712	13.02	0.5335	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		158.89030	173.712	13.02	0.4665	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,214.37370	1,250.149	15.16	0.9893	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		2.67370	2.149	15.16	0.0107	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		458.32460	488.232	12.28	0.8398	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		46.62460	40.232	12.28	0.1602	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		147.49510	133.758	12.77	0.3728	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		264.09510	286.758	12.77	0.6272	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,753.00580	3,716.637	25.28	0.9970	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		1.00580	1.037	25.28	0.0030	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,293.15110	3,256.795	23.10	0.9963	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		1.15110	1.195	23.10	0.0037	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,669.25500	1,633.464	16.96	0.9730	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		7.25500	7.864	16.96	0.0270	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		728.33340	699.235	14.76	0.7850	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		79.53340	86.835	14.76	0.2150	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		48.81240	53.112	15.73	0.1299	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		1,101.91240	1,069.512	15.73	0.8701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		3,365.25550	3,328.614	21.57	0.9939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		2.15550	2.214	21.57	0.0061	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		53.03300	57.704	15.61	0.1399	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		1,056.13300	1,024.104	15.61	0.8601	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		3,994.12170	3,957.561	23.08	0.9968	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		1.02170	1.161	23.08	0.0032	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		30.32340	33.672	16.26	0.0867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		1,343.42340	1,310.071	16.26	0.9133	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		4,323.61590	4,286.991	23.08	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		0.51590	0.591	23.08	0.0017	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		10.20070	11.471	16.77	0.0334	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,843.30070	1,807.871	16.77	0.9666	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		3,265.28550	3,228.648	21.10	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		2.18550	2.248	21.10	0.0063	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		31.58150	35.050	16.24	0.0897	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		1,324.68150	1,291.450	16.24	0.9103	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put		4,243.71000	4,207.097	23.08	0.9980	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call		0.61000	0.697	23.08	0.0020	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		8.22520	9.268	16.87	0.0275	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		1,941.32520	1,905.668	16.87	0.9725	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		5,213.17380	5,176.487	23.08	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.07380	0.087	23.08	0.0003	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,833.27220	4,796.600	23.08	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.17220	0.200	23.08	0.0006	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,113.19250	5,076.508	23.08	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.09250	0.108	23.08	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			14.65420	16.416	16.60	0.0461	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,677.75420	1,642.816	16.60	0.9539	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			17.34610	19.395	16.52	0.0534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,600.44610	1,565.795	16.52	0.9466	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,043.20820	5,006.526	23.08	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.10820	0.126	23.08	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			14.34750	16.076	16.61	0.0452	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,687.44750	1,652.476	16.61	0.9548	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			237.94580	255.400	13.23	0.4798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			331.04580	311.800	13.23	0.5202	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			12.63140	14.173	16.67	0.0404	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,745.73140	1,710.573	16.67	0.9596	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			241.75180	259.419	13.20	0.4854	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			324.85180	305.819	13.20	0.5146	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			15.28720	17.117	16.58	0.0478	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,658.38720	1,623.517	16.58	0.9522	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,753.30520	4,716.638	23.08	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.20520	0.238	23.08	0.0007	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			5.94070	6.713	17.02	0.0205	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,089.04070	2,053.113	17.02	0.9795	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			29.11300	32.344	16.28	0.0837	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,362.21300	1,328.745	16.28	0.9163	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			15.61320	17.478	16.57	0.0487	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,648.71320	1,613.878	16.57	0.9513	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,483.46760	4,446.823	23.08	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.36760	0.423	23.08	0.0013	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			297.36300	319.425	12.97	0.5594	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			250.46300	235.825	12.97	0.4406	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,625.20180	3,588.554	22.80	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			2.10180	2.154	22.80	0.0057	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,366.31710	2,330.051	17.30	0.9883	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			3.21710	3.651	17.30	0.0117	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			2.25550	2.324	20.25	0.0068	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,085.35550	3,048.724	20.25	0.9932	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			223.25500	239.870	13.34	0.4580	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			356.35500	336.270	13.34	0.5420	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,135.33380	3,098.701	20.48	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			2.23380	2.301	20.48	0.0066	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			260.75070	245.708	13.00	0.4521	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			287.65070	309.308	13.00	0.5479	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			50.45640	54.901	15.68	0.1338	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,083.55640	1,051.301	15.68	0.8662	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,055.36930	3,018.740	20.11	0.9931	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			2.26930	2.339	20.11	0.0069	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			318.71220	299.893	13.18	0.5091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			245.61220	263.493	13.18	0.4909	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,383.10000	8,346.400	23.08	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.08	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,835.49400	2,798.875	19.07	0.9924	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.39400	2.475	19.07	0.0076	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			419.95940	446.336	12.71	0.6845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			153.05940	142.736	12.71	0.3155	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			282.88160	304.337	13.01	0.5421	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			265.98160	250.737	13.01	0.4579	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			984.44980	1,018.494	12.30	0.9473	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			17.54980	14.893	12.30	0.0527	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			505.92930	534.625	12.56	0.7535	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			109.02930	101.025	12.56	0.2465	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			520.01720	549.048	12.53	0.7635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			103.11720	95.448	12.53	0.2365	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,222.50720	1,189.264	16.05	0.8929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			39.40720	42.864	16.05	0.1071	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			632.57040	663.886	12.35	0.8327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			65.67040	60.286	12.35	0.1673	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			29.62890	26.320	12.32	0.0852	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			846.52890	879.920	12.32	0.9148	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			41.01080	37.306	12.33	0.1137	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			757.91080	790.906	12.33	0.8863	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			485.22090	513.404	12.59	0.7381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			118.32090	109.804	12.59	0.2619	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			89.30930	82.446	12.47	0.2122	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			556.20930	586.046	12.47	0.7878	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			255.57630	240.736	12.99	0.4464	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			292.47630	314.336	12.99	0.5536	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.03550	0.042	23.08	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,533.13550	5,496.442	23.08	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.03470	0.041	23.08	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,543.13470	5,506.441	23.08	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.03630	0.043	23.08	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,523.13630	5,486.443	23.08	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,213.74940	4,177.142	23.08	0.9979	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.64940	0.742	23.08	0.0021	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,945.42630	2,908.802	19.59	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.32630	2.402	19.59	0.0072	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			21.82440	24.336	16.42	0.0653	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,494.92440	1,460.736	16.42	0.9347	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			64.78340	70.469	15.31	0.1669	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	13.05	Put			947.88340	916.869	15.31	0.8331	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			161.55570	174.329	13.88	0.3578	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			494.65570	470.729	13.88	0.6422	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,175.03910	1,209.953	12.28	0.9749	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			8.13910	6.353	12.28	0.0251	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			70.44180	76.607	15.19	0.1795	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			903.54180	873.007	15.19	0.8205	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			360.63650	385.093	12.83	0.6284	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			193.73650	181.493	12.83	0.3716	0.00	0	35,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			75.33070	81.902	15.09	0.1902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			868.43070	838.302	15.09	0.8098	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,975.40980	2,938.784	19.73	0.9929	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			2.30980	2.384	19.73	0.0071	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			107.19820	116.108	14.56	0.2562	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			690.29820	662.508	14.56	0.7438	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,335.26390	3,298.624	21.43	0.9938	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			2.16390	2.224	21.43	0.0062	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			19.26120	21.510	16.47	0.0585	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,552.36120	1,517.910	16.47	0.9415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			42.77570	46.538	15.93	0.1154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,175.87570	1,142.938	15.93	0.8846	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,645.64100	2,609.035	18.17	0.9916	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			2.54100	2.635	18.17	0.0084	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			714.81210	747.624	12.34	0.8699	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			47.91210	44.024	12.34	0.1301	440,240.00	10,000	20,066
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			190.07860	204.695	13.61	0.4059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			423.17860	401.095	13.61	0.5941	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,353.58430	4,316.955	23.08	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.48430	0.555	23.08	0.0016	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,545.73690	2,509.139	17.70	0.9911	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			2.63690	2.739	17.70	0.0089	0.00	0	50
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,917.13950	3,880.377	21.30	0.9965	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.13950	1.277	21.30	0.0035	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,438.26070	3,401.633	20.67	0.9933	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.26070	2.533	20.67	0.0067	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,640.97130	1,606.525	16.76	0.9332	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			24.97130	27.426	16.76	0.0668	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,811.69880	1,776.561	16.99	0.9456	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			20.29880	22.261	16.99	0.0544	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,447.56860	1,414.490	16.48	0.8979	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			42.36860	46.490	16.48	0.1021	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			374.61800	398.584	13.06	0.5948	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			249.81800	236.585	13.06	0.4052	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,569.92070	1,536.068	16.69	0.9145	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			34.72070	38.068	16.69	0.0855	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,627.70700	1,593.812	16.75	0.9028	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call		44.30700	47.912	16.75	0.0972	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put		3,500.06640	3,463.401	19.15	0.9908	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call		2.86640	3.801	19.15	0.0092	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call		21.06320	22.618	17.80	0.0480	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put		2,248.26320	2,212.218	17.80	0.9520	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put		3,719.13410	3,682.373	19.35	0.9931	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call		1.93410	2.773	19.35	0.0069	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put		1,996.27610	1,960.897	17.36	0.9352	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call		29.07610	31.297	17.36	0.0648	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put		2,092.01440	2,056.361	17.53	0.9412	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call		26.41440	28.361	17.53	0.0588	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put		268.78620	255.701	13.15	0.3934	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call		436.28620	460.801	13.15	0.6066	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put		4,087.40940	4,050.049	18.94	0.9960	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call		1.20940	1.549	18.94	0.0040	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put		3,589.24450	3,552.233	18.86	0.9911	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call		3.04450	3.733	18.86	0.0089	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put		1,621.20020	1,587.288	16.65	0.8889	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call		55.00020	58.788	16.65	0.1111	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call		343.04470	362.379	13.54	0.4998	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call		57.81050	61.666	16.70	0.1124	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put		1,673.11050	1,639.166	16.70	0.8876	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put		3,937.08550	3,899.882	18.66	0.9942	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call		1.78550	2.382	18.66	0.0058	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put		418.34470	399.879	13.54	0.5002	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put		2,393.18050	2,356.888	17.87	0.9451	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call		27.28050	28.888	17.87	0.0549	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put		4,289.15310	4,251.254	17.57	0.9957	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call		1.35310	1.754	17.57	0.0043	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put		3,771.20350	3,733.769	17.57	0.9904	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call		3.40350	4.269	17.57	0.0096	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put		1,605.53590	1,572.139	16.44	0.8524	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call		87.73590	92.639	16.44	0.1476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put		3,841.52630	3,802.021	18.63	0.9823	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call		10.22630	9.421	18.63	0.0177	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call		261.96350	275.829	14.58	0.3580	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put		803.26350	778.429	14.58	0.6420	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call		1,343.66550	1,384.220	12.56	0.9232	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put		34.96550	36.820	12.56	0.0768	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call		235.80290	248.358	14.79	0.3286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put		887.10290	860.958	14.79	0.6714	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put		2,860.20670	2,822.026	18.00	0.9501	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call		28.90670	29.426	18.00	0.0499	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call		366.42470	385.121	13.90	0.4654	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put		557.72470	537.721	13.90	0.5346	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call		329.75670	346.843	14.11	0.4295	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			631.05670	609.443	14.11	0.5705	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,673.98390	3,634.251	18.58	0.9785	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			12.68390	11.651	18.58	0.0215	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,742.98520	3,703.379	18.62	0.9800	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			11.68520	10.779	18.62	0.0200	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			317.34000	333.860	14.19	0.4169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			658.64000	636.460	14.19	0.5831	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,464.18830	1,432.068	16.08	0.8121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			122.88830	129.468	16.08	0.1879	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			113.56650	119.617	16.20	0.1755	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,534.86650	1,502.217	16.20	0.8245	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,714.31360	4,675.275	18.63	0.9943	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			3.01360	2.675	18.63	0.0057	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			161.63360	169.976	15.55	0.2384	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,212.93360	1,182.576	15.55	0.7616	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,782.37980	3,742.831	18.63	0.9809	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			11.07980	10.231	18.63	0.0191	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			743.64660	774.631	12.80	0.7344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			184.94660	177.231	12.80	0.2656	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			179.13010	188.505	15.34	0.2606	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,120.43010	1,091.105	15.34	0.7394	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,989.65410	3,950.250	18.63	0.9853	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			8.35410	7.650	18.63	0.0147	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			680.06780	709.671	12.93	0.6991	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			221.36780	212.272	12.93	0.3009	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			592.27710	619.670	13.13	0.6446	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			283.57710	272.270	13.13	0.3554	13,613.51	50	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,162.23380	1,132.428	15.44	0.7497	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			170.93380	179.828	15.44	0.2503	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			847.75630	881.748	12.69	0.7832	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			139.05630	134.348	12.69	0.2168	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			443.38400	466.111	13.54	0.5350	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			434.68400	418.711	13.54	0.4650	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			922.22420	957.532	12.62	0.8133	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			113.52420	110.132	12.62	0.1867	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			744.12970	720.323	14.42	0.6192	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			282.82970	297.723	14.42	0.3808	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,333.32580	1,301.790	15.82	0.7873	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			142.02580	149.190	15.82	0.2127	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			776.94090	809.434	12.76	0.7511	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			168.24090	162.034	12.76	0.2489	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			38.87160	40.649	17.80	0.0665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,580.17160	2,543.250	17.80	0.9335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			0.00000	741.913	14.48	0.6279	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			0.00000	289.313	14.48	0.3721	14,465.67	50	50
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			937.54020	973.089	12.61	0.8191	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			108.84020	105.689	12.61	0.1809	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			38.47520	40.201	17.80	0.0658	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,589.77520	2,552.800	17.80	0.9342	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			38.08190	39.755	17.81	0.0652	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,599.38190	2,562.355	17.81	0.9348	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,480.25310	4,441.434	19.12	0.9884	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			6.15310	6.234	19.12	0.0116	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,936.52650	3,897.838	19.12	0.9781	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			12.42650	12.638	19.12	0.0219	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,593.17120	1,560.157	16.25	0.8234	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			119.07120	124.957	16.25	0.1766	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,207.31190	2,171.718	17.07	0.8786	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			85.31190	88.818	17.07	0.1214	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,743.19730	2,705.553	17.81	0.9175	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			57.39730	58.854	17.81	0.0825	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,653.41800	4,614.663	19.35	0.9822	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			10.71800	11.063	19.35	0.0178	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,112.25910	4,073.795	19.35	0.9696	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			19.55910	20.195	19.35	0.0304	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,582.41740	1,550.726	16.16	0.7916	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			159.71740	167.126	16.16	0.2084	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,439.72830	4,401.120	19.36	0.9765	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			14.82830	15.320	19.36	0.0235	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			273.10810	264.592	13.10	0.3144	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			758.20810	788.791	13.10	0.6856	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			157.80390	165.042	16.21	0.2039	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,632.70390	1,600.842	16.21	0.7961	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,539.34880	2,503.448	17.46	0.8947	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			76.94880	80.048	17.46	0.1053	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,617.24010	1,656.304	12.95	0.9232	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			45.04010	45.104	12.95	0.0768	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,097.99360	1,071.708	15.18	0.6754	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			280.19360	292.908	15.18	0.3246	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			197.89310	192.659	12.93	0.2463	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			930.09310	963.859	12.93	0.7537	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,899.73300	4,861.374	19.41	0.9789	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			13.73300	14.374	19.41	0.0211	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,301.03540	4,263.149	19.41	0.9642	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			25.03540	26.149	19.41	0.0358	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,574.51550	1,544.587	16.10	0.7655	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			198.51550	207.587	16.10	0.2345	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,446.11490	1,417.249	15.86	0.7335	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			237.31490	247.249	15.86	0.2665	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,308.95810	3,271.601	18.53	0.9234	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			60.15810	61.601	18.53	0.0766	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			88.30090	91.389	17.63	0.1104	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	15.08	Put			2,722.50090	2,686.689	17.63	0.8896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			933.87010	911.719	14.79	0.6065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			379.67010	396.419	14.79	0.3935	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,083.67680	1,059.091	15.11	0.6495	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			329.47680	343.791	15.11	0.3505	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			599.60950	583.132	13.99	0.4812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			545.40950	567.832	13.99	0.5188	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			1,010.13410	1,044.397	12.99	0.7601	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			204.33410	199.697	12.99	0.2399	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,571.33610	1,542.232	16.09	0.7541	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			217.13610	226.932	16.09	0.2459	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			390.78490	407.957	14.72	0.4026	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			904.98490	883.257	14.72	0.5974	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,558.39610	3,520.587	18.93	0.9317	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			54.19610	55.287	18.93	0.0683	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,543.78130	2,508.923	17.38	0.8761	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			99.58130	103.623	17.38	0.1239	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			87.76990	90.827	17.65	0.1098	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,731.96990	2,696.127	17.65	0.8902	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			88.83400	91.955	17.62	0.1111	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,713.03400	2,677.255	17.62	0.8889	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,812.54270	4,774.308	19.37	0.9736	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			18.34270	19.008	19.37	0.0264	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,124.34760	5,086.197	19.29	0.9764	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			16.64760	17.297	19.29	0.0236	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,487.63280	4,449.959	19.29	0.9604	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			29.93280	31.059	19.29	0.0396	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,566.71910	1,538.385	16.03	0.7415	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			239.01910	249.485	16.03	0.2585	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,695.00190	2,661.548	17.38	0.8557	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			134.50190	139.248	17.38	0.1443	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,092.14380	1,124.752	13.27	0.7227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			302.54380	297.552	13.27	0.2773	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			936.42200	965.402	13.47	0.6618	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			406.82200	398.202	13.47	0.3382	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			0.00000	1,332.065	13.09	0.7883	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.00000	204.865	13.09	0.2117	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			0.00000	2,320.730	12.08	0.9619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.00000	23.530	12.08	0.0381	23,530.20	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			294.72320	306.444	16.15	0.2730	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,755.12320	1,729.244	16.15	0.7270	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			0.00000	1,164.404	13.23	0.7363	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.00000	277.204	13.23	0.2637	277,204.20	1,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			0.00000	2,091.160	16.60	0.7795	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			0.00000	238.360	16.60	0.2205	476,720.80	2,000	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,274.06950	1,251.928	15.32	0.6371	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	13.45	Call			413.66950	429.128	15.32	0.3629	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			145.48050	149.524	17.51	0.1459	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,875.88050	2,842.324	17.51	0.8541	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			144.77530	148.783	17.52	0.1452	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,885.17530	2,851.583	17.52	0.8548	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			146.18750	150.268	17.49	0.1466	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,866.58750	2,833.068	17.49	0.8534	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			481.45070	471.651	13.67	0.3724	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			874.75070	902.451	13.67	0.6276	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			351.24880	363.921	16.45	0.2812	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,008.64880	1,984.021	16.45	0.7188	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			354.63950	367.447	16.43	0.2835	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,992.03950	1,967.547	16.43	0.7165	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			352.93710	365.681	16.44	0.2824	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,000.33710	1,975.781	16.44	0.7176	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			365.09250	366.825	17.74	0.2336	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,187.79250	3,152.025	17.74	0.7664	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			366.95210	368.812	17.72	0.2348	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,169.65210	3,134.012	17.72	0.7652	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,069.41390	7,036.173	19.28	0.9439	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			66.71390	70.973	19.28	0.0561	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			366.01760	367.816	17.73	0.2342	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,178.71760	3,143.016	17.73	0.7658	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			659.74330	678.445	16.89	0.3469	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,536.24330	2,516.745	16.89	0.6531	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			657.83810	676.487	16.89	0.3460	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,544.33810	2,524.787	16.89	0.6540	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			661.65580	680.411	16.88	0.3477	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,528.15580	2,508.711	16.88	0.6523	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,676.61080	2,657.319	17.07	0.6534	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			686.31080	705.619	17.07	0.3466	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			756.02060	775.952	17.06	0.3634	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,646.32060	2,627.252	17.06	0.6366	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			760.01320	780.051	17.04	0.3650	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,630.31320	2,611.351	17.04	0.6350	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			758.01340	777.998	17.05	0.3642	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,638.31340	2,619.298	17.05	0.6358	0.00	0	0
Total \$ / R Option												3,619,712.02	34,580	2,155,132
Total \$ / R												443,055,643.62	70,578	3,351,632
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.20360		12.16690			0.0000	0.00	0	395
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.34740		12.30870			0.0000	0.00	0	50
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.48470		12.44580			0.0000	0.00	0	28
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		12.75990		12.72260			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												0.00	0	473
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call		1,184.90690	1,330.358	16.70	0.0382	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put		177,494.90690	173,970.358	16.70	0.9618	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call		1,159.85430	1,302.549	16.71	0.0374	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put		178,469.85430	174,942.549	16.71	0.9626	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call		1,210.43740	1,358.737	16.69	0.0389	0.00	0	0		
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put		176,520.43740	172,998.737	16.69	0.9611	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call		8,637.82600	9,085.289	16.61	0.1378	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put		178,767.82600	175,345.289	16.61	0.8622	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call		8,554.50220	8,997.132	16.62	0.1366	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put		179,684.50220	176,257.132	16.62	0.8634	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call		8,722.01760	9,174.360	16.59	0.1390	0.00	0	0		
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		177,852.01760	174,434.360	16.59	0.8610	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		8,268.29320	8,543.807	17.79	0.1037	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		282,688.29320	279,073.807	17.79	0.8963	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		8,219.61310	8,492.110	17.81	0.1031	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		283,639.61310	280,022.110	17.81	0.8969	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		8,171.11690	8,440.802	17.82	0.1025	0.00	0	0		
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		284,591.11690	280,970.801	17.82	0.8975	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		35,293.71120	36,568.124	16.44	0.2824	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		200,033.71120	197,578.124	16.44	0.7176	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		35,124.87790	36,392.068	16.45	0.2812	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		200,864.87790	198,402.068	16.45	0.7188	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		35,463.94620	36,744.675	16.43	0.2835	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		199,203.94620	196,754.675	16.43	0.7165	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	473
£ / R	On 30/04/2018	Foreign Exchange Future			17.14310	17.03970		0.0000		0.00	0	9		
£ / R	On 15/05/2018	Foreign Exchange Future			17.18950	17.08570		0.0000		0.00	0	11		
£ / R	On 18/06/2018	Foreign Exchange Future			17.29110	17.18700		0.0000		6,086,467.20	352	187,577		
£ / R	On 17/09/2018	Foreign Exchange Future			17.56370	17.45610		0.0000		4,004,523.60	228	18,494		
£ / R	On 14/12/2018	Foreign Exchange Future			17.82750	17.71800		0.0000		0.00	0	4,345		
£ / R	On 18/03/2019	Foreign Exchange Future			18.10980	17.99930		0.0000		0.00	0	3,129		
£ / R	On 14/06/2019	Foreign Exchange Future			18.37070	18.26080		0.0000		0.00	0	5,465		
Total £ / R Future												10,090,990.80	580	219,030
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put		336.15040	268.835	13.54	0.5554	0.00	0	0		
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call		145.85040	181.935	13.54	0.4446	0.00	0	0		
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Call		418.50470	486.934	13.40	0.6897	0.00	0	0		
£ / R	On 15/05/2018	Foreign Exchange Option	16.85	Put		182.80470	147.434	13.40	0.3103	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Call		16,987.00000	17,091.100	21.84	1.0000	0.00	0	0		
£ / R	On 18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.84	0.0000	0.00	0	0		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			185.87290	215.764	14.77	0.3106	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			888.87290	814.664	14.77	0.6894	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			292.04210	334.990	14.20	0.4356	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			605.04210	543.890	14.20	0.5644	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,220.65710	3,118.350	17.95	0.9805	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			7.65710	9.450	17.95	0.0195	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			183.68930	213.286	14.78	0.3077	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			896.68930	822.186	14.78	0.6923	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			181.52970	210.835	14.80	0.3049	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			904.52970	829.735	14.80	0.6951	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			383.24330	425.626	15.12	0.3702	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,177.14330	1,111.926	15.12	0.6298	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			380.57760	422.737	15.13	0.3682	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,184.47760	1,119.037	15.13	0.6318	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			385.92650	428.532	15.11	0.3721	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,169.82650	1,104.832	15.11	0.6279	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			700.10270	751.191	14.96	0.4739	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,092.10270	1,033.691	14.96	0.5261	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			696.49280	747.394	14.97	0.4722	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,098.49280	1,039.894	14.97	0.5278	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			692.89980	743.609	14.98	0.4704	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,104.89980	1,046.109	14.98	0.5296	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			917.80390	969.602	15.03	0.5020	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,208.50390	1,149.802	15.03	0.4980	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			913.96910	965.603	15.04	0.5005	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,214.66910	1,155.803	15.04	0.4995	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			910.14180	961.612	15.05	0.4990	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,220.84180	1,161.812	15.05	0.5010	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,022.70000	1,077.825	15.02	0.4983	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,391.90000	1,337.125	15.02	0.5017	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,018.94420	1,073.911	15.02	0.4970	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,398.14420	1,343.211	15.02	0.5030	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,026.47640	1,081.745	15.01	0.4996	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,385.67640	1,331.045	15.01	0.5004	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												10,090,990.80	580	220,030
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11341		0.11304			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11448		0.11409			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11474		0.11435			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11659		0.11618			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11868		0.11827			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12320		0.12277			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.33	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,696.30000	875,659.400	24.33	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,696.30000	882,659.400	24.33	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	24.33	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.33	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,696.30000	876,659.400	24.33	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.33	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,696.30000	877,659.400	24.33	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			20.59790	22.866	18.20	0.0600	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,611.49790	1,574.966	18.20	0.9400	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			14.38130	13.874	23.93	0.0309	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,605.28130	2,565.974	23.93	0.9691	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			125.00230	132.274	16.57	0.2700	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			715.90230	684.374	16.57	0.7300	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	23.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,564.80000	875,525.800	23.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	23.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,564.80000	822,525.800	23.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	23.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,564.80000	876,525.800	23.09	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	23.09	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,564.80000	877,525.800	23.09	1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			154.81180	163.226	18.84	0.2097	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,536.51180	1,504.226	18.84	0.7903	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			79.33160	86.016	21.49	0.1130	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,461.03160	2,427.016	21.49	0.8870	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			358.97640	373.771	16.82	0.4199	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			740.67640	714.771	16.82	0.5801	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			582.48360	602.390	16.96	0.4964	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			755.48360	734.590	16.96	0.5036	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			316.95530	330.496	18.76	0.3048	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,489.95530	1,462.696	18.76	0.6952	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,050.18610	1,078.243	14.25	0.7593	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			223.18610	210.443	14.25	0.2407	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			710.00740	731.964	18.93	0.4370	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,432.60740	1,412.365	18.93	0.5630	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			537.61420	557.902	21.43	0.3326	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,260.21420	2,238.302	21.43	0.6674	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,060.68100	1,086.426	17.44	0.5923	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			783.28100	766.826	17.44	0.4077	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	11/04/2018	Foreign Exchange Future			14.89290		14.78160			0.0000	3,187,080.60	214	0
€ / R	On	30/04/2018	Foreign Exchange Future			14.94830		14.84080			0.0000	0.00	0	16

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/05/2018	Foreign Exchange Future			15.02090		14.91220			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.10250		14.99340			0.0000	11,915,872.50	789	121,677
€ / R	On	17/09/2018	Foreign Exchange Future			15.39060		15.27840			0.0000	4,924,992.00	320	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.67440		15.56130			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.98740		15.87460			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.23610		16.12190			0.0000	0.00	0	5,256
Total € / R Future												20,027,945.10	1,323	191,301
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Put			140.51370	48.545	11.37	0.4891	0.00	0	0
€ / R	On	11/04/2018	Foreign Exchange Option	14.89	Call			32.11370	51.445	11.37	0.5109	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			447.32930	357.122	12.03	0.7440	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			48.12930	65.422	12.03	0.2560	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			283.78790	223.002	11.69	0.4652	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			215.98790	263.902	11.69	0.5348	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			123.34320	147.322	13.02	0.2832	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			66.49970	51.160	11.41	0.1319	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			759.89970	853.660	11.41	0.8681	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			33.48610	25.901	11.96	0.0721	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,997.22600	2,105.638	14.76	0.9906	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			3.82600	3.138	14.76	0.0094	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			316.33510	263.023	11.85	0.4376	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			309.73510	365.523	11.85	0.5624	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			759.94320	674.822	13.02	0.7168	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			57.46150	45.629	11.51	0.1194	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			69.27330	84.023	13.73	0.1763	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,075.87330	981.523	13.73	0.8237	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			87.65240	66.259	11.36	0.1630	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			681.05240	768.759	11.36	0.8370	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,016.88610	1,118.401	11.96	0.9279	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			30.53940	23.507	12.03	0.0661	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			34.28990	41.982	14.49	0.0958	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,480.88990	1,379.482	14.49	0.9042	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,503.35980	1,610.209	13.07	0.9766	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			9.95980	7.709	13.07	0.0234	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			800.86150	898.129	11.51	0.8806	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			18.22360	13.623	12.44	0.0402	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			216.74340	256.101	12.24	0.4386	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			473.34340	403.601	12.24	0.5614	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,636.68180	6,527.617	23.56	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08180	0.117	23.56	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,053.93940	1,156.007	12.03	0.9339	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			648.70340	568.564	12.74	0.6651	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,557.13530	5,448.231	23.56	0.9983	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.53530	0.731	23.56	0.0017	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,619.58850	3,510.647	19.33	0.9923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			2.98850	3.147	19.33	0.0077	0.00	0	6,460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,261.62360	1,366.123	12.44	0.9598	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			149.85080	178.430	12.76	0.3310	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			656.45080	575.930	12.76	0.6690	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			147.63020	175.832	12.78	0.3271	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			664.23020	583.332	12.78	0.6729	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			152.10340	181.065	12.74	0.3349	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			273.72370	307.324	13.47	0.3486	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			995.32370	916.724	13.47	0.6514	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,353.48710	6,241.686	18.86	0.9960	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,805.30760	1,917.078	12.24	0.9508	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			26.90760	26.478	12.24	0.0492	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,138.54730	1,235.358	11.59	0.8506	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			110.14730	94.758	11.59	0.1494	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			105.29540	119.670	14.97	0.1563	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,624.80790	1,530.585	14.56	0.7976	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			143.20790	161.185	14.56	0.2024	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			311.17410	348.996	13.25	0.3859	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			882.77410	808.396	13.25	0.6141	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			104.31950	118.564	14.97	0.1550	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			16.29870	17.928	18.10	0.0265	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.88710	2.286	18.86	0.0040	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,297.89870	4,187.328	18.10	0.9735	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,935.91950	1,837.964	14.97	0.8450	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			103.35480	117.468	14.98	0.1538	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,944.95480	1,846.868	14.98	0.8462	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,926.89540	1,829.070	14.97	0.8437	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			158.37480	173.634	15.65	0.1700	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,477.07480	2,379.234	15.65	0.8300	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			157.45040	172.611	15.66	0.1691	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,486.15040	2,388.211	15.66	0.8309	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			156.52910	171.595	15.67	0.1682	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,495.22910	2,397.195	15.67	0.8318	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			975.63290	914.330	13.37	0.5053	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			707.40170	759.309	13.35	0.4984	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			962.80170	901.909	13.35	0.5016	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			703.80820	755.510	13.36	0.4966	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			969.20820	908.110	13.36	0.5034	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			700.23290	751.730	13.37	0.4947	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,430.93280	1,361.528	14.13	0.5685	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			679.93140	724.579	14.14	0.4301	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,438.03140	1,368.479	14.14	0.5699	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			685.74060	730.697	14.13	0.4329	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,423.84060	1,354.597	14.13	0.5671	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			682.83280	727.628	14.13	0.4315	0.00	0	0
Total € / R Option												0.00	0	607,507

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												20,027,945.10	1,323	798,808
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.39000		9.34740			0.0000	0.00	0	12,469
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.50630		9.46190			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.61920		9.57500			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.84890		9.80600			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	24,531
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			7.25490	8.585	14.01	0.0380	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,149.85490	1,108.585	14.01	0.9620	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			7.06370	8.359	14.04	0.0371	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,159.66370	1,118.359	14.04	0.9629	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.87760	8.139	14.08	0.0361	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,169.47760	1,128.139	14.08	0.9639	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,677.75620	1,635.362	14.52	0.9427	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			19.34380	21.312	14.54	0.0565	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,687.44380	1,645.012	14.54	0.9435	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			19.97410	22.018	14.50	0.0582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,668.07410	1,625.718	14.50	0.9418	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			19.65620	21.662	14.52	0.0573	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			44.35120	46.863	15.16	0.0885	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,949.35120	1,907.663	15.16	0.9115	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.95450	46.360	15.17	0.0876	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,958.95450	1,917.160	15.17	0.9124	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.75260	47.372	15.14	0.0894	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,939.75260	1,898.172	15.14	0.9106	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			203.67510	215.248	14.04	0.2565	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,407.67510	1,376.348	14.04	0.7435	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			202.07220	213.548	14.05	0.2548	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,416.07220	1,384.648	14.05	0.7452	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			205.29170	216.965	14.03	0.2583	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,399.29170	1,368.065	14.03	0.7417	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	24,531
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.59880		9.53620			0.0000	0.00	0	1,340
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.85230		9.78730			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,340
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.05620	2.892	12.54	0.0157	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,285.85620	1,224.092	12.54	0.9843	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.95820	2.759	12.54	0.0150	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,295.75820	1,233.959	12.54	0.9850	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.15880	3.032	12.54	0.0163	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,275.95880	1,214.232	12.54	0.9837	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	14/12/2018	Foreign Exchange Option	9.48	Call			571.42060	613.649	12.57	0.6638	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			264.12060	241.349	12.57	0.3362	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			565.72950	607.685	12.58	0.6600	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			268.42950	245.385	12.58	0.3400	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			577.15610	619.657	12.56	0.6676	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			259.85610	237.357	12.56	0.3324	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,340
CHF / R	On	18/06/2018	Foreign Exchange Future			12.81750		12.73570			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			13.07510		12.99000			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.33020		13.24390			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.82760		13.73850			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			12.59460	13.433	15.95	0.0383	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,816.89460	1,735.933	15.95	0.9617	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			12.49150	13.313	16.00	0.0380	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,826.79150	1,745.813	16.00	0.9620	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			12.69970	13.556	15.91	0.0387	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,806.99970	1,726.056	15.91	0.9613	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			49.90880	55.491	15.35	0.0930	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,099.90880	2,020.391	15.35	0.9070	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			49.37830	54.920	15.36	0.0921	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,109.37830	2,029.820	15.36	0.9079	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			50.44390	56.066	15.33	0.0939	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,090.44390	2,010.966	15.33	0.9061	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			565.99390	608.294	12.49	0.5554	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			532.09390	488.094	12.49	0.4446	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			561.37180	603.452	12.50	0.5525	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			537.47180	493.252	12.50	0.4475	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			570.64080	613.161	12.49	0.5583	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			526.74080	482.961	12.49	0.4417	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			480.51870	508.126	14.30	0.3726	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,462.01870	1,400.526	14.30	0.6274	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			478.28610	505.762	14.31	0.3712	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,469.78610	1,408.162	14.31	0.6288	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			476.06060	503.405	14.33	0.3697	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,477.56060	1,415.805	14.33	0.6303	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	18/06/2018	Foreign Exchange Future			1.93140		1.92290			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94840		1.93880			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
CNH / R	On	14/12/2018	Foreign Exchange Future			1.96460		1.95450			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.99600		1.98520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			128.18360	141.460	13.13	0.2263	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,099.18360	1,027.460	13.13	0.7737	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			113.01430	124.991	13.27	0.2039	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,184.01430	1,110.991	13.27	0.7961	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			145.26310	159.978	13.00	0.2507	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,016.26310	945.978	13.00	0.7493	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,082.08010	1,996.066	14.28	0.8139	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			158.94560	168.095	14.38	0.1751	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,170.94560	2,084.095	14.38	0.8249	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			148.59400	156.969	14.49	0.1648	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,260.59400	2,172.969	14.49	0.8352	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			170.08010	180.066	14.28	0.1861	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,055.92150	1,119.198	12.81	0.6252	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			610.92150	573.198	12.81	0.3748	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,002.97570	1,063.672	12.84	0.6062	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			657.97570	617.672	12.84	0.3938	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,110.88730	1,176.715	12.78	0.6441	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			565.88730	530.715	12.78	0.3559	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,078.17530	1,036.976	13.53	0.4354	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,185.59990	1,250.518	13.57	0.5511	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,133.59990	1,090.518	13.57	0.4489	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,142.41910	1,205.455	13.61	0.5376	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,190.41910	1,145.455	13.61	0.4624	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,230.17530	1,296.976	13.53	0.5646	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			2.02800		2.01360			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06730		2.05230			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10720		2.09170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25330		2.23780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,009.56880	1,875.159	14.54	0.9062	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			42.21970	47.298	14.54	0.0824	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,106.21970	1,967.298	14.54	0.9176	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			39.20960	40.426	14.54	0.0722	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,203.20960	2,060.426	14.54	0.9278	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			45.56880	55.159	14.54	0.0938	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			100.60670	124.142	15.80	0.1213	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	17/09/2018	Foreign Exchange Option	2.35	Put			3,077.60670	2,951.142	15.80	0.8787	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			92.82620	115.642	15.85	0.1141	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,169.82620	3,042.642	15.85	0.8859	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			85.60320	107.705	15.90	0.1073	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,262.60320	3,134.705	15.90	0.8927	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			994.65290	1,090.125	13.75	0.5680	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			877.65290	818.125	13.75	0.4320	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			950.59450	1,042.927	13.81	0.5513	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			933.59450	870.927	13.81	0.4487	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			908.24710	997.441	13.87	0.5347	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			991.24710	925.441	13.87	0.4653	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			975.18230	930.406	14.08	0.3621	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,857.37250	1,971.800	13.97	0.6612	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			879.37250	838.799	13.97	0.3388	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,804.46420	1,916.570	14.02	0.6496	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			926.46420	883.570	14.02	0.3504	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,753.18230	1,863.406	14.08	0.6379	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			1.55850		1.55380			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58040		1.57530			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.60030		1.59520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.69190		1.68680			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			1,269.25680	23.361	16.58	0.0507	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			3,331.25680	2,038.361	16.58	0.9493	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,240.26930	20.146	16.70	0.0443	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			3,402.26930	2,135.146	16.70	0.9557	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,298.84310	27.089	16.45	0.0579	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			3,260.84310	1,942.089	16.45	0.9421	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			71.87070	75.793	16.81	0.0957	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,718.87070	2,671.793	16.81	0.9043	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			66.61490	70.129	16.92	0.0892	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,813.61490	2,766.129	16.92	0.9108	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			61.71240	64.918	17.03	0.0832	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,908.71240	2,860.918	17.03	0.9168	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			838.55510	872.553	13.62	0.5895	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			586.55510	569.553	13.62	0.4105	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			791.00830	823.597	13.70	0.5673	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			639.00830	620.597	13.70	0.4327	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			888.46930	923.867	13.53	0.6118	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			536.46930	520.867	13.53	0.3882	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			816.71610	843.778	15.42	0.4397	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	14/06/2019	Foreign Exchange Option	1.76	Put			1,548.71610	1,524.778	15.42	0.5603	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			787.37150	813.568	15.51	0.4272	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,619.37150	1,594.568	15.51	0.5728	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			847.25950	875.199	15.33	0.4525	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,479.25950	1,456.199	15.33	0.5475	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			0.11970		0.11930			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11940		0.11870			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11920		0.11870			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11710		0.11550			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			1.57120		1.55820			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59530		1.58170			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61870		1.60510			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66420		1.65040			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			8.91370		8.83830			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.01890		8.94160			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.12140		9.04330			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.63510		9.55420			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			11.42790	14.883	14.42	0.0625	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			1,013.12790	941.183	14.42	0.9375	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			11.13040	14.499	14.45	0.0610	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,022.83040	950.799	14.45	0.9390	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			11.73360	15.278	14.38	0.0640	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			1,003.43360	931.579	14.38	0.9360	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			61.80250	73.190	14.32	0.1674	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,050.20250	984.290	14.32	0.8326	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			60.76650	71.992	14.33	0.1650	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,059.16650	993.092	14.33	0.8350	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			62.85730	74.409	14.30	0.1697	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,041.25730	975.509	14.30	0.8303	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			448.06870	493.381	12.94	0.6035	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			324.76870	291.981	12.94	0.3965	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			443.00140	487.962	12.94	0.5994	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	8.93	Put			329.70140	296.562	12.94	0.4006	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			437.97930	482.581	12.95	0.5953	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			334.67930	301.181	12.95	0.4047	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			431.19870	463.365	14.05	0.4544	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			796.99870	748.265	14.05	0.5456	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			428.00760	459.970	14.06	0.4519	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			803.80760	754.870	14.06	0.5481	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			434.41350	466.780	14.04	0.4569	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			790.21350	741.680	14.04	0.5431	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25870		1.25670			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26700		1.26480			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27500		1.27280			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34250		1.34070			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			633.00000	613.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			733.00000	713.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			533.00000	513.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,052.00000	1,030.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,152.00000	1,130.000		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			952.00000	930.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			28.00000	50.000		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			228.00000	250.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Call			128.00000	150.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			207.00000	225.000		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			107.00000	125.000		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			307.00000	325.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0

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											0.00	0	0
QUANTO £On	18/06/2018	Foreign Exchange Future			1.41690		1.41260			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.42250		1.41820			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			1.23750		1.23230			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24650		1.24130			0.0000	0.00	0	0
Total QUANTO € / \$ Future											0.00	0	190
Total QUANTO € / \$											0.00	0	190
R / ¥	On 03/05/2018	Foreign Exchange Future			8.81790	0.11293	8.84670			0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.71520	0.11293	8.74490			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Call		0.11293	1,121.89780	971.854	13.90	0.4289	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put		0.11293	1,454.89780	1,592.854	13.90	0.5711	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call		0.11293	1,072.42880	927.935	13.86	0.4163	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put		0.11293	1,505.42880	1,648.935	13.86	0.5837	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call		0.11293	1,172.63410	1,017.030	13.93	0.4416	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put		0.11293	1,405.63410	1,538.030	13.93	0.5584	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put		0.11293	1,777.14700	1,948.275	13.69	0.6458	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call		0.11293	844.14700	727.275	13.69	0.3542	0.00	0	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call		0.11293	1,859.70970	1,699.799	14.49	0.4115	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put		0.11293	3,110.70970	3,247.799	14.49	0.5885	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call		0.11293	5,204.18640	4,969.124	16.77	0.7246	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put		0.11293	1,155.18640	1,217.124	16.77	0.2754	0.00	0	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call		0.11293	1,814.36290	1,656.047	14.46	0.4048	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put		0.11293	3,165.36290	3,304.047	14.46	0.5952	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call		0.11293	1,769.69310	1,612.969	14.42	0.3981	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put		0.11293	3,220.69310	3,360.969	14.42	0.6019	0.00	0	0
Total R / ¥ Option											0.00	0	210,000
Total R / ¥											0.00	0	210,000
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.73520	0.11293	8.76490			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.57710	0.11293	8.60710			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		0.11293	2,828.57920	2,626.979	15.04	0.5583	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11293	1,879.57920	1,974.979	15.04	0.4417	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11293	2,766.87420	2,566.888	14.99	0.5515	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	8.68	Put		0.11293	1,917.87420	2,014.888	14.99	0.4485	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11293	2,890.90600	2,687.714	15.09	0.5651	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11293	1,841.90600	1,935.714	15.09	0.4349	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11293	1,654.66320	1,492.601	14.16	0.4004	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11293	2,905.66320	3,040.601	14.16	0.5996	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11293	3,625.97950	3,451.621	15.67	0.5105	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11293	3,554.97950	3,680.621	15.67	0.4895	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11293	3,571.23750	3,397.960	15.64	0.5060	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11293	3,600.23750	3,726.960	15.64	0.4940	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11293	3,516.90740	3,344.741	15.61	0.5015	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11293	3,645.90740	3,773.741	15.61	0.4985	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			9.32170		9.25270			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.45330		9.38260			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.57860		9.50960			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.14940		10.07750			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			19.14670	24.411	13.69	0.0955	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			866.44670	802.711	13.69	0.9045	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			18.60230	23.728	13.71	0.0931	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			875.90230	812.028	13.71	0.9069	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			19.70620	25.114	13.66	0.0979	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			857.00620	793.414	13.66	0.9021	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			114.60140	131.174	13.17	0.2707	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			742.00140	687.874	13.17	0.7293	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			118.15710	135.201	13.13	0.2776	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			725.55710	671.901	13.13	0.7224	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			116.36450	133.172	13.15	0.2742	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			733.76450	679.872	13.15	0.7258	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			449.08020	492.172	12.14	0.6063	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			309.48020	283.572	12.14	0.3937	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			444.03720	486.819	12.15	0.6022	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			314.43720	288.219	12.15	0.3978	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			454.17010	497.566	12.13	0.6105	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			304.57010	278.966	12.13	0.3895	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			600.58130	643.402	12.84	0.5727	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			513.08130	484.002	12.84	0.4273	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			596.13160	638.745	12.85	0.5699	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			518.63160	489.345	12.85	0.4301	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			591.80720	634.118	12.86	0.5670	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			524.30720	494.718	12.86	0.4330	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 SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.94190		2.94690			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.89540		2.89920			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84690		2.85050			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.83420		2.84100			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	12,120
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			0.53570	0.503	19.66	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			713.63570	718.603	19.66	0.9937	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.53780	0.506	19.88	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			723.63780	728.606	19.88	0.9937	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.53390	0.501	19.43	0.0063	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			703.63390	708.601	19.43	0.9937	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			7.19620	6.950	14.10	0.0614	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			467.99620	471.551	14.10	0.9386	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			6.76420	6.543	14.13	0.0582	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			477.56420	481.143	14.13	0.9418	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			7.65540	7.384	14.06	0.0649	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			458.45540	461.984	14.06	0.9351	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			74.19020	72.881	13.04	0.3672	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			193.69020	195.981	13.04	0.6328	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			71.11390	69.829	13.06	0.3558	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			200.61390	202.929	13.06	0.6442	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			77.37630	76.042	13.02	0.3789	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			186.87630	189.142	13.02	0.6211	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			29.54030	28.482	16.23	0.1238	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			718.54030	724.282	16.23	0.8762	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			29.05530	27.991	16.30	0.1216	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			728.05530	733.791	16.30	0.8784	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			30.03880	28.987	16.17	0.1260	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			709.03880	714.787	16.17	0.8740	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	12,120
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.26590		1.26310			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.24350		1.24070			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.22340		1.22060			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.18530		1.18310			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												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 Futures									469 554 867.50	37,901	1,656,986
Total Options									3 619 712.02	34,580	2,974,839
Grand Total:									473,174,579.52	72,481	4,631,825