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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/04/2018 Foreign Exchange Future			12.08410		12.00600			0.0000	0.00	0	192
\$ / R On 17/04/2018 Foreign Exchange Future			12.08420		12.00280			0.0000	0.00	0	1,551
\$ / R On 20/04/2018 Foreign Exchange Future			12.08750		12.00780			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			12.09420		12.01440			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.09580		12.01600			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			12.09750		12.01760			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			12.10400		12.02410			0.0000	145,248.00	12	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.10730		12.02730			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.11060		12.03060			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.11550		12.03540			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.11880		12.03870			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.12210		12.04190			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.12700		12.04680			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.12860		12.04840			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.13350		12.05320			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.15400		12.07380			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.16670		12.08640			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.18250		12.10220			0.0000	360,638,547.50	29,603	898,908
\$ / R On 29/06/2018 Foreign Exchange Future			12.19900		12.11870			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.20360		12.12320			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.20960		12.12920			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Future			12.23070		12.15020			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.23680		12.15630			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.23830		12.15780			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.24140		12.16080			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.24740		12.16690			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.25810		12.17750			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.26720		12.18660			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.29450		12.21380			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.32030		12.23960			0.0000	1,232,030.00	100	53,444
\$ / R	On	28/09/2018	Foreign Exchange Future			12.33700		12.25620			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37790		12.29710			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.38390		12.30310			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.38690		12.30620			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.39440		12.31370			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.40650		12.32580			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.41100		12.33030			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.43200		12.35150			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.44850		12.36810			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.45300		12.37260			0.0000	1,494,360.00	120	21,666
\$ / R	On	31/12/2018	Foreign Exchange Future			12.47860		12.39830			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.54390		12.46410			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.59260		12.51320			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.60580		12.52660			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.72800		12.64900			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			13.01430		12.93490			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.31230		13.23330			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.39430		13.31570			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.47980		13.40160			0.0000	0.00	0	0
Total \$ / R Future												363,510,185.50	29,835	1,129,144
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Put			215.44910	131.648	9.46	0.8857	0.00	0	0
\$ / R	On	16/04/2018	Foreign Exchange Option	12.21	Call			11.44910	5.748	9.46	0.1143	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			27.97390	7.024	11.55	0.1009	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			130.77390	191.224	11.55	0.8991	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			97.16710	57.020	12.40	0.3873	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			74.96710	114.520	12.40	0.6127	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,275.61420	2,195.820	26.40	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01420	0.020	26.40	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,984.09840	2,904.256	34.26	0.9997	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.09840	0.056	34.26	0.0003	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,794.19960	3,715.262	53.02	0.9969	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.19960	1.062	53.02	0.0031	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			168.51920	114.833	11.90	0.5139	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			76.11920	102.333	11.90	0.4861	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			352.61310	420.354	12.59	0.8968	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			28.51310	16.354	12.59	0.1032	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			78.78880	51.382	12.11	0.2639	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			192.88880	245.382	12.11	0.7361	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			303.02010	367.191	12.45	0.8614	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			38.92010	23.191	12.45	0.1386	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			65.95080	42.019	12.20	0.2253	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			220.05080	276.018	12.20	0.7747	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			171.32520	119.728	11.68	0.4897	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			95.42520	123.728	11.68	0.5103	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			89.59390	59.437	12.04	0.2953	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			173.69390	223.437	12.04	0.7047	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			119.80750	157.467	11.82	0.5873	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			135.70750	93.467	11.82	0.4127	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			287.11550	349.952	12.40	0.8478	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			43.01550	25.952	12.40	0.1522	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,206.04360	3,126.142	32.66	0.9994	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.14360	0.142	32.66	0.0006	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			177.67130	125.095	11.71	0.5028	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			91.77130	119.095	11.71	0.4972	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			234.27090	291.884	12.25	0.7927	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			60.17090	37.884	12.25	0.2073	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,776.06000	1,696.159	19.74	0.9989	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.16000	0.159	19.74	0.0011	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,636.09460	3,556.304	38.48	0.9989	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.19460	0.304	38.48	0.0011	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			494.30350	419.678	13.12	0.8535	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			21.60350	26.978	13.12	0.1465	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			537.08040	612.153	12.55	0.9650	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			9.78040	4.854	12.55	0.0350	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			51.44340	31.803	12.17	0.1737	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			278.74340	339.103	12.17	0.8263	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			287.61010	225.325	12.45	0.6437	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			68.21010	85.925	12.45	0.3563	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			188.14150	137.770	11.74	0.4770	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			123.54150	153.270	11.74	0.5230	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			132.98500	93.884	11.70	0.3691	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			168.38500	209.384	11.70	0.6309	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,591.37980	3,511.282	27.88	0.9996	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.07980	0.082	27.88	0.0004	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			717.66700	640.962	14.05	0.9056	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			16.36700	19.762	14.05	0.0944	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.57130	0.621	18.45	0.0035	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,821.87130	1,741.821	18.45	0.9965	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,358.33840	2,278.153	20.49	0.9987	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.23840	0.253	20.49	0.0013	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,453.43730	2,373.230	19.98	0.9988	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.23730	0.230	19.98	0.0012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			22.33230	26.722	13.98	0.1133	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			725.53230	649.722	13.98	0.8867	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,713.40480	3,633.219	28.20	0.9992	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.20480	0.219	28.20	0.0008	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,251.95790	2,171.761	18.98	0.9981	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.35790	0.361	18.98	0.0019	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			270.30850	213.989	12.25	0.5571	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			118.70850	142.589	12.25	0.4429	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,150.46130	1,229.956	14.98	0.9924	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			2.06130	1.356	14.98	0.0076	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			396.60560	459.075	11.52	0.8581	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			48.20560	30.475	11.52	0.1419	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			160.26390	120.976	12.07	0.3765	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			213.46390	254.476	12.07	0.6235	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,816.86910	3,736.830	25.91	0.9975	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.66910	0.830	25.91	0.0025	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,357.28520	3,276.909	23.56	0.9970	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			1.08520	0.909	23.56	0.0030	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,730.60190	1,650.970	16.63	0.9810	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.40190	4.970	16.63	0.0190	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			774.77760	702.651	14.29	0.8101	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			61.17760	69.351	14.29	0.1899	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			0.02760	0.030	23.40	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,597.82760	5,517.530	23.40	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			0.02690	0.029	23.40	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,607.82690	5,527.529	23.40	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			0.02820	0.031	23.40	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,587.82820	5,507.531	23.40	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			15.45550	17.598	16.00	0.0518	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,553.25550	1,475.098	16.00	0.9482	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			49.83290	55.501	14.83	0.1447	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			997.63290	923.001	14.83	0.8553	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,278.32730	4,198.084	23.40	0.9983	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			0.52730	0.584	23.40	0.0017	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,111.30010	1,188.435	12.33	0.9758	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			9.10010	5.935	12.33	0.0242	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			54.54270	60.861	14.71	0.1569	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			952.34270	878.361	14.71	0.8431	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			3,009.80690	2,929.298	19.67	0.9943	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			2.00690	1.798	19.67	0.0057	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			58.63420	65.520	14.61	0.1673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			916.43420	843.020	14.61	0.8327	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			3,039.79820	2,959.291	19.82	0.9944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.99820	1.791	19.82	0.0056	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			133.42760	150.196	13.42	0.3364	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			531.22760	467.696	13.42	0.6636	0.00	0	114,600

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\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,399.73210	3,319.245	21.63	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1.93210	1.745	21.63	0.0051	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		13.57470	15.476	16.08	0.0462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,611.37470	1,532.976	16.08	0.9538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		314.17950	355.864	12.40	0.6227	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		211.97950	173.364	12.40	0.3773	0.00	0	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put		2,709.92810	2,629.396	18.16	0.9936	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call		2.12810	1.896	18.16	0.0064	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call		654.59710	721.826	12.03	0.8755	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put		52.39710	39.326	12.03	0.1245	0.00	0	30,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call		85.74230	96.216	14.09	0.2327	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put		733.54230	663.716	14.09	0.7673	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put		4,418.19140	4,337.933	23.40	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call		0.39140	0.433	23.40	0.0013	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put		2,609.98520	2,529.444	17.66	0.9933	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call		2.18520	1.944	17.66	0.0067	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call		31.83830	35.080	15.43	0.0960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put		1,229.63830	1,152.580	15.43	0.9040	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put		3,429.72930	3,349.244	21.78	0.9950	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call		1.92930	1.744	21.78	0.0050	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call		40.15600	44.504	15.12	0.1189	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put		1,107.95600	1,032.004	15.12	0.8811	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call		158.84510	179.011	13.15	0.3865	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put		456.64510	396.511	13.15	0.6135	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call		21.78050	24.725	15.78	0.0702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put		1,399.58050	1,322.225	15.78	0.9298	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put		4,388.21730	4,307.962	23.40	0.9986	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call		0.41730	0.462	23.40	0.0014	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call		36.71690	40.604	15.24	0.1095	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put		1,154.51690	1,078.104	15.24	0.8905	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put		3,329.74000	3,249.250	21.28	0.9949	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call		1.94000	1.750	21.28	0.0051	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call		22.72770	25.790	15.75	0.0728	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put		1,380.52770	1,303.290	15.75	0.9272	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put		4,058.63600	3,978.428	23.40	0.9974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call		0.83600	0.928	23.40	0.0026	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call		5.65670	6.516	16.61	0.0210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put		2,003.45670	1,924.016	16.61	0.9790	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put		5,277.85790	5,197.563	23.40	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call		0.05790	0.063	23.40	0.0002	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call		7.04950	8.097	16.48	0.0256	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put		1,904.84950	1,825.597	16.48	0.9744	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put		5,177.87280	5,097.580	23.40	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call		0.07280	0.080	23.40	0.0003	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call		10.23110	11.699	16.25	0.0359	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put		1,738.03110	1,659.199	16.25	0.9641	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,308.29480	4,228.048	23.40	0.9984	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.49480	0.548	23.40	0.0016	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,107.88540	5,027.594	23.40	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.08540	0.094	23.40	0.0003	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			10.01010	11.449	16.26	0.0352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,747.81010	1,668.949	16.26	0.9648	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,897.93690	4,817.651	23.40	0.9995	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.13690	0.151	23.40	0.0005	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			8.77920	10.056	16.34	0.0312	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,806.57920	1,727.556	16.34	0.9688	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			205.55110	231.767	12.75	0.4702	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			353.35110	299.267	12.75	0.5298	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			12.17900	13.900	16.14	0.0419	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,659.97900	1,581.400	16.14	0.9581	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,817.96360	4,737.680	23.40	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.16360	0.180	23.40	0.0006	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			4.06250	4.703	16.81	0.0155	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,151.86250	2,072.203	16.81	0.9845	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			202.08410	227.862	12.77	0.4643	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			359.88410	305.362	12.77	0.5357	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			10.92290	12.481	16.21	0.0380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,708.72290	1,629.981	16.21	0.9620	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,548.09570	4,467.827	23.40	0.9990	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.29570	0.327	23.40	0.0010	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			10.68740	12.215	16.22	0.0373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,718.48740	1,639.715	16.22	0.9627	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,689.57480	3,609.245	23.09	0.9952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.77480	1.745	23.09	0.0048	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,430.11540	2,350.061	17.19	0.9912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.31540	2.561	17.19	0.0088	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			20.87170	23.701	15.81	0.0676	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,418.67170	1,341.201	15.81	0.9324	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			188.74430	212.814	12.88	0.4412	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			386.54430	330.314	12.88	0.5588	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,199.76070	3,119.263	20.63	0.9947	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.96070	1.763	20.63	0.0053	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			255.65570	290.650	12.53	0.5490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			273.45570	228.150	12.53	0.4510	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			38.05470	42.119	15.19	0.1132	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,135.85470	1,059.619	15.19	0.8868	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,119.77770	3,039.276	20.22	0.9945	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.97770	1.776	20.22	0.0055	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.97100	1.771	20.37	0.0054	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,149.77100	3,069.271	20.37	0.9946	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,447.80000	8,367.500	23.40	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.40	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	15.00	Put			2,899.84360	2,819.327	19.12	0.9941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			2.04360	1.827	19.12	0.0059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			285.11360	238.163	12.55	0.4633	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			247.31360	280.663	12.55	0.5367	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			243.23250	275.761	12.56	0.5306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			291.03250	243.261	12.56	0.4694	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			921.58900	995.959	12.21	0.9501	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			19.38900	13.459	12.21	0.0499	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			346.86930	293.231	12.72	0.5239	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			209.06930	235.731	12.72	0.4761	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			466.14980	520.495	12.13	0.7663	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			113.94980	87.995	12.13	0.2337	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,276.47560	1,199.529	15.55	0.9116	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			28.67560	32.029	15.55	0.0884	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			370.33180	417.131	12.29	0.6826	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			168.13180	134.631	12.29	0.3174	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			32.53740	23.537	12.12	0.0809	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			784.73740	856.037	12.12	0.9191	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			44.90270	33.306	12.06	0.1084	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			697.10270	765.806	12.06	0.8916	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			452.58630	505.948	12.15	0.7557	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			120.38630	93.448	12.15	0.2443	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			98.88960	75.345	12.07	0.2082	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			501.08960	557.845	12.07	0.7918	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			279.25580	233.124	12.54	0.4571	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			251.45580	285.624	12.54	0.5429	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			575.21440	636.536	11.97	0.8385	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			73.01440	54.036	11.97	0.1615	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			432.68830	484.558	12.18	0.7395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			130.48830	102.059	12.18	0.2605	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			283.47610	322.122	12.46	0.5860	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			241.27610	199.622	12.46	0.4140	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			493.41240	431.516	13.28	0.6392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			145.61240	164.016	13.28	0.3608	0.00	0	150
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,982.66570	3,902.507	22.35	0.9960	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.36570	1.507	22.35	0.0040	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,504.00540	3,423.499	21.31	0.9934	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.70540	2.499	21.31	0.0066	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,697.87790	1,619.998	16.10	0.9485	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			16.57790	18.998	16.10	0.0515	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,870.38320	1,790.725	16.18	0.9605	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			13.58320	14.325	16.18	0.0395	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,502.95060	1,425.081	15.87	0.9159	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			32.15060	34.681	15.87	0.0841	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			328.24160	367.929	12.61	0.5872	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			269.04160	228.329	12.61	0.4128	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,626.66070	1,547.739	16.01	0.9318	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			25.86070	27.339	16.01	0.0682	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,684.49440	1,606.611	16.26	0.9178	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			34.69440	37.311	16.26	0.0822	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,566.40910	3,486.419	19.28	0.9920	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.70910	3.219	19.28	0.0080	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			15.76340	16.221	17.23	0.0376	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,309.46340	2,229.421	17.23	0.9624	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,785.56090	3,705.703	19.63	0.9937	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.86090	2.503	19.63	0.0063	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,055.96060	1,976.521	16.83	0.9474	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			22.26060	23.321	16.83	0.0526	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,152.32820	2,072.673	17.00	0.9527	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			20.12820	20.973	17.00	0.0473	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			288.86170	247.601	12.71	0.4001	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			389.66170	429.001	12.71	0.5999	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,154.09360	4,073.949	19.14	0.9965	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.99360	1.349	19.14	0.0035	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,655.70010	3,575.792	18.98	0.9922	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.60010	3.192	18.98	0.0078	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,677.27440	1,599.725	16.19	0.9040	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			44.17440	47.125	16.19	0.0960	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			305.50970	332.116	13.11	0.4876	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			46.97390	49.771	16.25	0.0977	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,729.47390	1,651.671	16.25	0.9023	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,003.98010	3,923.846	18.69	0.9951	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.48010	1.946	18.69	0.0049	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			448.00970	394.016	13.11	0.5124	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,454.91150	2,374.913	17.40	0.9548	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			21.51150	22.113	17.40	0.0452	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,357.35070	4,276.986	17.64	0.9963	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.15070	1.486	17.64	0.0037	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,839.12640	3,759.192	17.64	0.9915	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.92640	3.692	17.64	0.0085	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,660.16680	1,583.208	16.01	0.8677	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			73.96680	77.708	16.01	0.1323	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			234.17950	248.247	14.16	0.3420	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			844.57950	777.947	14.16	0.6580	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,280.01800	1,350.838	11.98	0.9308	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			40.41800	30.538	11.98	0.0692	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,919.56950	2,839.991	17.17	0.9620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			19.16950	20.291	17.17	0.0380	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			331.38890	353.457	13.48	0.4524	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			591.78890	533.157	13.48	0.5476	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,903.94090	3,823.635	16.97	0.9911	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			3.54090	3.935	16.97	0.0089	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,735.08560	3,654.921	16.98	0.9885	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			4.68560	5.221	16.98	0.0115	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,804.57750	3,724.341	16.97	0.9897	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			4.17750	4.641	16.97	0.0103	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			209.92470	222.118	14.37	0.3121	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			930.32470	861.818	14.37	0.6879	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,516.59950	1,440.817	15.65	0.8282	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			106.19950	111.117	15.65	0.1718	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			97.82440	102.161	15.77	0.1596	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,588.22440	1,511.861	15.77	0.8404	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			297.12540	316.384	13.69	0.4153	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			667.52540	606.084	13.69	0.5847	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			141.80390	148.767	15.14	0.2218	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,262.20390	1,188.467	15.14	0.7782	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,844.31090	3,764.045	16.97	0.9903	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			3.91090	4.345	16.97	0.0097	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			285.55570	303.861	13.77	0.4023	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			695.95570	633.561	13.77	0.5977	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			157.78630	165.947	14.93	0.2438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,168.18630	1,095.647	14.93	0.7562	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,053.15510	3,972.762	16.97	0.9929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.75510	3.062	16.97	0.0071	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,781.17460	4,700.561	16.97	0.9978	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.77460	0.861	16.97	0.0022	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			544.97550	584.511	12.71	0.6397	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			305.37550	264.211	12.71	0.3603	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,210.69310	1,137.589	15.02	0.7665	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			150.29310	157.889	15.02	0.2335	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			691.01170	739.964	12.40	0.7335	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			201.41170	169.664	12.40	0.2665	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			403.73620	431.619	13.09	0.5248	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			464.13620	411.319	13.09	0.4752	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			864.70870	922.707	12.19	0.8164	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			125.10870	102.407	12.19	0.1836	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			629.52730	674.699	12.53	0.6967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			239.92730	204.399	12.53	0.3033	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,384.36330	1,309.331	15.41	0.8035	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			123.96330	129.630	15.41	0.1965	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			723.28930	774.118	12.34	0.7514	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			183.68930	153.818	12.34	0.2486	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			791.70030	846.599	12.26	0.7850	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			152.10030	126.299	12.26	0.2150	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			806.46680	740.814	14.06	0.6436	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			246.06680	261.114	14.06	0.3564	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			879.74080	938.345	12.18	0.8224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			120.14080	98.045	12.18	0.1776	0.00	0	5,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			783.89370	718.853	14.00	0.6347	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			253.49370	269.153	14.00	0.3653	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.50080	30.873	17.23	0.0546	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,649.90080	2,570.573	17.23	0.9454	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			29.06160	30.424	17.23	0.0539	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,659.46160	2,580.124	17.23	0.9461	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.94580	31.328	17.23	0.0553	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,640.34580	2,561.028	17.23	0.9447	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,547.29650	4,465.145	17.22	0.9951	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			3.49650	2.145	17.22	0.0049	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,001.40360	3,918.100	17.22	0.9893	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			7.60360	5.100	17.22	0.0107	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,646.88480	1,570.232	15.83	0.8389	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			103.08480	107.232	15.83	0.1611	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,266.22890	2,187.032	16.65	0.8914	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			73.32890	74.932	16.65	0.1086	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,804.92370	2,723.735	17.31	0.9288	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			48.02370	47.635	17.31	0.0712	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,721.64280	4,640.039	18.49	0.9877	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			7.84280	6.939	18.49	0.0123	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,178.61800	4,096.583	18.49	0.9777	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			14.81800	13.483	18.49	0.0223	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,634.65810	1,559.411	15.74	0.8069	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			140.85810	146.311	15.74	0.1931	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,507.48400	4,425.811	18.56	0.9828	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			11.18400	10.211	18.56	0.0172	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			294.33440	255.917	12.69	0.3175	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			708.03440	750.317	12.69	0.6825	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			139.27540	144.665	15.81	0.1889	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,685.57540	1,610.265	15.81	0.8111	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,601.15710	2,521.221	17.06	0.9059	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			66.95710	67.721	17.06	0.0941	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,548.73670	1,621.850	12.59	0.9268	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			48.43670	40.850	12.59	0.0732	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,143.50100	1,074.596	14.80	0.6901	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			253.80100	265.596	14.80	0.3099	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			213.34870	184.184	12.52	0.2464	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			873.64870	925.184	12.52	0.7536	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,969.15620	4,888.194	18.77	0.9839	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			10.65620	10.194	18.77	0.0161	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,368.47880	4,287.428	18.77	0.9714	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			19.97880	19.428	18.77	0.0286	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,626.14620	1,553.391	15.74	0.7797	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			177.64620	185.391	15.74	0.2203	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,496.21810	1,424.999	15.51	0.7474	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			214.31810	223.499	15.51	0.2526	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,374.76030	3,292.720	18.10	0.9328	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			52.86030	51.220	18.10	0.0672	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,128.50450	1,062.210	14.76	0.6632	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			301.10450	315.210	14.76	0.3368	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			632.22700	579.057	13.62	0.4912	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			504.82700	532.057	13.62	0.5088	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			78.36020	78.849	17.28	0.1000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,785.76020	2,705.849	17.28	0.9000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,622.42710	1,550.769	15.73	0.7682	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			195.02710	203.768	15.73	0.2318	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			358.28600	376.538	14.36	0.3896	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			945.68600	883.539	14.36	0.6104	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			975.38900	912.416	14.43	0.6197	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			347.98900	365.416	14.43	0.3803	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,605.62430	2,526.863	17.03	0.8871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			88.22430	89.863	17.03	0.1129	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			77.87940	78.324	17.29	0.0994	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,795.27940	2,715.325	17.29	0.9006	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			951.86490	1,004.849	12.61	0.7597	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			219.26490	191.849	12.61	0.2403	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			78.84300	79.376	17.27	0.1007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,776.24300	2,696.376	17.27	0.8993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,881.87630	4,801.238	18.83	0.9789	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			14.47630	14.238	18.83	0.0211	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,625.04200	3,542.607	18.48	0.9405	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			47.64200	45.607	18.48	0.0595	0.00	0	2,000
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,194.64220	5,114.566	18.80	0.9809	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			12.94220	13.166	18.80	0.0191	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,555.63840	4,475.916	18.80	0.9668	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			23.93840	24.516	18.80	0.0332	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,617.68570	1,547.024	15.69	0.7552	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			215.98570	225.624	15.69	0.2448	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,757.12740	2,680.551	17.10	0.8657	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			121.22740	124.451	17.10	0.1343	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			882.55360	925.927	13.17	0.6568	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			429.35360	393.327	13.17	0.3432	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,211.60050	2,286.148	12.02	0.9615	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			28.40050	23.548	12.02	0.0385	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			269.88480	282.289	15.87	0.2612	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,806.68480	1,739.689	15.87	0.7388	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,032.59860	1,083.519	12.95	0.7202	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			319.39860	290.919	12.95	0.2798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,175.78980	2,105.216	16.33	0.7907	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			208.98980	217.816	16.33	0.2093	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,320.13340	1,257.642	15.05	0.6486	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			383.33340	400.242	15.05	0.3514	0.00	0	4,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,233.49670	1,291.079	12.78	0.7878	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			220.29670	198.479	12.78	0.2122	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			131.20890	134.542	17.28	0.1361	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,948.00890	2,871.942	17.28	0.8639	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			132.51120	135.936	17.25	0.1374	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,929.31120	2,853.336	17.25	0.8626	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,070.88790	1,123.172	12.92	0.7342	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			297.68790	270.572	12.92	0.2658	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			131.85930	135.236	17.27	0.1367	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,938.65930	2,862.636	17.27	0.8633	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			506.43890	467.381	13.38	0.3785	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			823.03890	863.181	13.38	0.6215	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			330.31010	342.418	16.16	0.2733	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,041.31010	1,974.418	16.16	0.7267	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			328.68730	340.724	16.17	0.2721	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,049.68730	1,982.724	16.17	0.7279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			327.07810	339.040	16.18	0.2710	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,058.07810	1,991.040	16.18	0.7290	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			343.10150	350.304	17.51	0.2282	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,208.20150	3,136.004	17.51	0.7718	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,127.29590	7,049.129	18.99	0.9483	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			62.19590	63.429	18.99	0.0517	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			342.16920	349.335	17.52	0.2276	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,217.26920	3,145.035	17.52	0.7724	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			341.24610	348.369	17.53	0.2270	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,226.34610	3,154.069	17.53	0.7730	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			635.68720	649.369	16.65	0.3398	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,582.38720	2,517.069	16.65	0.6602	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			639.41900	653.218	16.64	0.3415	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,566.11900	2,500.918	16.64	0.6585	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			637.54950	651.286	16.64	0.3407	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,574.24950	2,508.986	16.64	0.6593	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,718.39530	2,652.544	16.84	0.6599	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			664.09530	676.844	16.84	0.3401	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			734.99670	749.009	16.82	0.3584	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,673.39670	2,609.209	16.82	0.6416	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			733.04200	747.002	16.83	0.3576	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,681.44200	2,617.202	16.83	0.6424	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			731.10190	745.002	16.83	0.3568	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,689.50190	2,625.202	16.83	0.6432	0.00	0	0
Total \$ / R Option												0.00	0	2,256,582
Total \$ / R												363,510,185.50	29,835	3,385,726
\$ / R	MAXI	On 18/06/2018	Foreign Exchange Future			12.18250		12.10220			0.0000	0.00	0	385
\$ / R	MAXI	On 17/09/2018	Foreign Exchange Future			12.32030		12.23960			0.0000	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Future			12.45300		12.37260			0.0000	0.00	0	28
\$ / R MAXI On	14/06/2019	Foreign Exchange Future			12.72800		12.64900			0.0000	0.00	0	0
Total \$ / R MAXI Future											0.00	0	463
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			822.04240	942.363	16.39	0.0294	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			183,602.04240	175,692.363	16.39	0.9706	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			804.21300	922.156	16.40	0.0289	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			184,584.21300	176,672.156	16.40	0.9711	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			840.25990	963.006	16.37	0.0300	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			182,620.25990	174,713.006	16.37	0.9700	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			7,356.77550	7,629.437	16.18	0.1233	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			184,396.77550	176,599.437	16.18	0.8767	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			7,282.84230	7,550.909	16.19	0.1222	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			185,322.84230	177,520.909	16.19	0.8778	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			7,431.50800	7,708.828	16.16	0.1245	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			183,471.50800	175,678.828	16.16	0.8755	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,327.96210	7,330.412	17.43	0.0935	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			289,067.96210	281,030.412	17.43	0.9065	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,283.77890	7,282.491	17.45	0.0929	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			290,023.77890	281,982.491	17.45	0.9071	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,240.09920	7,234.778	17.46	0.0923	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			290,980.09920	282,934.778	17.46	0.9077	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			32,868.73140	34,072.423	16.17	0.2721	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			204,968.73140	198,272.423	16.17	0.7279	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			32,707.80550	33,904.016	16.18	0.2710	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			205,807.80550	199,104.016	16.18	0.7290	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			33,031.01430	34,241.781	16.16	0.2733	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			204,131.01430	197,441.781	16.16	0.7267	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											0.00	0	463
£ / R	On	30/04/2018			17.26300		17.12930			0.0000	0.00	0	9
£ / R	On	15/05/2018			17.30900		17.17510			0.0000	0.00	0	11
£ / R	On	18/06/2018			17.40860		17.27410			0.0000	10,114,396.60	581	187,617
£ / R	On	17/09/2018			17.67720		17.54170			0.0000	0.00	0	18,494
£ / R	On	14/12/2018			17.93900		17.80190			0.0000	0.00	0	5,393
£ / R	On	18/03/2019			18.22210		18.08470			0.0000	0.00	0	3,129
£ / R	On	14/06/2019			18.49240		18.35440			0.0000	0.00	0	5,465
Total £ / R Future											10,114,396.60	581	220,118
£ / R	On	30/04/2018		Put			249.10130	171.190	12.61	0.4666	0.00	0	0
£ / R	On	30/04/2018		Call			148.40130	204.190	12.61	0.5334	0.00	0	0
£ / R	On	15/05/2018		Put			129.57530	88.103	12.61	0.2301	0.00	0	0
£ / R	On	15/05/2018		Call			454.67530	547.103	12.61	0.7699	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	0.20	Call		17,074.10000	17,208.600	21.99	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	21.99	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		193.83220	226.890	14.19	0.3366	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		809.73220	708.290	14.19	0.6634	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		308.84500	359.363	13.63	0.4755	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put		534.74500	450.763	13.63	0.5245	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put		3,133.23830	3,000.075	17.61	0.9813	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call		7.33830	8.675	17.61	0.0187	0.00	0	500	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call		191.47410	224.151	14.21	0.3334	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put		817.37410	715.551	14.21	0.6666	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call		189.14230	221.439	14.22	0.3303	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put		825.04230	722.839	14.22	0.6697	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call		401.42860	439.135	14.64	0.3882	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put		1,109.72860	1,011.935	14.64	0.6118	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call		398.61730	436.057	14.65	0.3861	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put		1,116.91730	1,018.857	14.65	0.6139	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call		404.25420	442.229	14.63	0.3903	0.00	0	0	
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put		1,102.55420	1,005.029	14.63	0.6097	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		722.78800	775.852	14.58	0.4922	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		1,030.88800	946.852	14.58	0.5078	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		719.04510	771.860	14.59	0.4903	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		1,037.14510	952.860	14.59	0.5097	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		715.31390	767.880	14.60	0.4885	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		1,043.41390	958.880	14.60	0.5115	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call		940.64520	998.747	14.72	0.5178	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put		1,145.94520	1,066.647	14.72	0.4822	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call		936.70290	994.575	14.73	0.5163	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put		1,152.00290	1,072.475	14.73	0.4837	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call		932.77560	990.419	14.73	0.5148	0.00	0	0	
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put		1,158.07560	1,078.319	14.73	0.4852	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call		1,053.22580	1,111.287	14.73	0.5132	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put		1,328.82580	1,248.887	14.73	0.4868	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call		1,049.36320	1,107.235	14.74	0.5119	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put		1,334.96320	1,254.835	14.74	0.4881	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call		1,057.10940	1,115.353	14.73	0.5146	0.00	0	0	
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put		1,322.70940	1,242.953	14.73	0.4854	0.00	0	0	
Total £ / R Option												0.00	0	1,000
Total £ / R												10,114,396.60	581	221,118
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11269	0.11221			0.0000	0.00	0	0	
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11371	0.11323			0.0000	0.00	0	8,296	
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11397	0.11349			0.0000	0.00	0	0	
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11578	0.11528			0.0000	0.00	0	0	
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11784	0.11734			0.0000	0.00	0	0	
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12238	0.12187			0.0000	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	26.69	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put		875,778.70000	875,730.800	26.69	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put		882,778.70000	882,730.800	26.69	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call		0.00000	0.000	26.69	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	26.69	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put		876,778.70000	876,730.800	26.69	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	26.69	0.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put		877,778.70000	877,730.800	26.69	1.0000	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call		13.18480	12.606	17.41	0.0383	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put		1,690.58480	1,641.106	17.41	0.9617	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call		12.98550	11.277	24.50	0.0260	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put		2,690.38550	2,639.777	24.50	0.9740	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call		103.32910	100.809	16.26	0.2285	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put		780.72910	729.309	16.26	0.7715	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	23.77	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,651.20000	876,602.700	23.77	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	23.77	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,651.20000	877,602.700	23.77	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	23.77	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,651.20000	875,602.700	23.77	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	23.77	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,651.20000	822,602.700	23.77	1.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		140.21620	136.365	18.57	0.1867	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,611.91620	1,558.265	18.57	0.8133	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		70.40990	63.715	20.73	0.0919	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,542.10990	2,485.615	20.73	0.9081	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		327.29480	330.634	16.68	0.3927	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		798.99480	752.534	16.68	0.6073	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		548.87640	560.863	17.09	0.4760	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		815.17640	777.363	17.09	0.5240	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		299.71040	300.657	18.77	0.2870	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,566.01040	1,517.157	18.77	0.7130	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		993.45380	1,024.059	14.65	0.7367	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		259.75380	240.559	14.65	0.2633	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		681.97560	675.231	18.60	0.4209	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,495.37560	1,436.831	18.60	0.5791	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		518.88860	507.108	21.02	0.3164	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,332.28860	2,268.708	21.02	0.6836	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		1,022.22260	1,023.196	17.22	0.5788	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		835.62260	784.796	17.22	0.4212	0.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												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	30/04/2018	Foreign Exchange Future			14.93480		14.82130			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			15.00590		14.89200			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			15.08490		14.97090			0.0000	87,115,297.50	5,775	117,081
€ / R	On	17/09/2018	Foreign Exchange Future			15.36890		15.25220			0.0000	0.00	0	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.64830		15.53160			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.96050		15.84320			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.21890		16.10080			0.0000	0.00	0	5,256
Total € / R Future												87,115,297.50	5,775	186,705
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			450.33940	355.556	12.19	0.7751	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			31.63940	50.356	12.19	0.2249	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			279.23340	211.316	11.31	0.4741	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			191.23340	237.216	11.31	0.5259	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			768.27460	674.064	12.78	0.7343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			109.17460	128.965	12.78	0.2657	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			63.58500	45.605	11.17	0.1254	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			734.48500	830.505	11.17	0.8746	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			991.33720	1,097.780	11.82	0.9327	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			30.43720	22.880	11.82	0.0673	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,974.13790	2,087.334	14.63	0.9923	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			3.23790	2.434	14.63	0.0077	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			317.08940	255.494	11.60	0.4447	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			287.98940	340.394	11.60	0.5553	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			775.58980	875.480	11.29	0.8869	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			54.68980	40.580	11.29	0.1131	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			58.72610	70.276	13.47	0.1588	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,087.82610	985.376	13.47	0.8412	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			84.52800	59.778	11.11	0.1568	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			655.42800	744.678	11.11	0.8432	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,028.68250	1,135.659	11.91	0.9384	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			27.78250	20.759	11.91	0.0616	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			27.49010	32.689	14.17	0.0811	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,496.59010	1,387.789	14.17	0.9189	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,480.25240	1,591.615	13.05	0.9787	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			9.35240	6.715	13.05	0.0213	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,237.64430	1,346.957	12.40	0.9628	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			16.74430	12.057	12.40	0.0372	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			197.83530	233.033	11.99	0.4255	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			476.93530	398.133	11.99	0.5745	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,659.16690	6,545.196	24.02	0.9997	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.06690	0.096	24.02	0.0003	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			136.20280	160.845	12.49	0.3183	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			655.30280	565.944	12.49	0.6817	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,579.55500	5,465.724	24.02	0.9985	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.45500	0.624	24.02	0.0015	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,641.80210	3,527.643	19.53	0.9936	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call		2.70210	2.543	19.53	0.0064	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		134.07520	158.340	12.51	0.3143	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		663.17520	573.440	12.51	0.6857	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call		131.98140	155.875	12.53	0.3104	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put		671.08140	580.975	12.53	0.6896	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call		257.77150	282.781	13.18	0.3364	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put		1,005.57150	913.881	13.18	0.6636	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put		6,379.60410	6,263.076	18.89	0.9965	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call		1,777.92770	1,888.912	11.62	0.9590	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put		25.72770	20.012	11.62	0.0410	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call		1,110.61310	1,203.183	11.14	0.8579	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put		108.41310	84.283	11.14	0.1421	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call		95.82680	105.075	14.67	0.1444	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put		1,640.50620	1,535.480	14.29	0.8099	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call		132.70620	144.380	14.29	0.1901	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call		293.87810	322.809	12.96	0.3744	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put		891.67810	803.909	12.96	0.6256	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call		94.89880	104.048	14.68	0.1431	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call		15.74610	16.157	18.12	0.0244	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call		1.80410	1.976	18.89	0.0035	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put		4,323.54610	4,207.257	18.12	0.9756	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put		1,952.69880	1,845.148	14.68	0.8569	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call		93.97960	103.028	14.69	0.1419	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put		1,961.77960	1,854.128	14.69	0.8581	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put		1,943.62680	1,836.175	14.67	0.8556	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put		2,514.29760	2,406.584	15.40	0.8419	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call		147.66830	156.794	15.38	0.1598	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put		2,496.06830	2,388.494	15.38	0.8402	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call		146.77990	155.836	15.39	0.1590	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put		2,505.17990	2,397.536	15.39	0.8410	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call		145.89760	154.884	15.40	0.1581	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put		982.01770	906.904	13.11	0.5121	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call		682.25690	724.892	13.09	0.4917	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put		969.05690	894.392	13.09	0.5083	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call		678.73110	721.142	13.10	0.4898	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put		975.53110	900.642	13.10	0.5102	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call		675.21770	717.404	13.11	0.4879	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,434.68700	1,349.146	13.88	0.5742	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		662.63130	695.027	13.89	0.4243	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,441.83130	1,356.127	13.89	0.5757	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		668.35590	701.072	13.87	0.4272	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,427.55590	1,342.172	13.87	0.5728	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		665.48700	698.046	13.88	0.4258	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												87,115,297.50	5,775	794,212
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.48410		9.39010			0.0000	3,793,640.00	400	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.59720		9.50290			0.0000	0.00	0	750
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.70860		9.61470			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.94250		9.84890			0.0000	0.00	0	0
Total AU\$ / R Future												3,793,640.00	400	24,106
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,106.73740	1,014.046	13.22	0.9612	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			6.65970	7.929	13.26	0.0378	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,116.55970	1,023.829	13.26	0.9622	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.48690	7.719	13.29	0.0368	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,126.38690	1,033.619	13.29	0.9632	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			6.83740	8.146	13.22	0.0388	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,646.61500	1,553.745	13.95	0.9423	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			20.18770	21.731	13.92	0.0597	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,627.28770	1,534.531	13.92	0.9403	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			19.84870	21.335	13.93	0.0587	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,636.94870	1,544.135	13.93	0.9413	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			19.51500	20.945	13.95	0.0577	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			43.69540	47.289	14.74	0.0911	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,918.99540	1,828.689	14.74	0.9089	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			44.66120	48.367	14.71	0.0930	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,899.96120	1,809.767	14.71	0.9070	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			44.17480	47.826	14.73	0.0920	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,909.47480	1,819.226	14.73	0.9080	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			211.02360	228.545	13.72	0.2719	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,362.12360	1,286.045	13.72	0.7281	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			209.32600	226.699	13.73	0.2701	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,370.42600	1,294.199	13.73	0.7299	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			207.64610	224.868	13.74	0.2683	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,378.74610	1,302.368	13.74	0.7317	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												3,793,640.00	400	24,106
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.69290		9.61440			0.0000	2,035,509.00	210	1,520
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.94320		9.86300			0.0000	0.00	0	0
Total CAD/ R Future												2,035,509.00	210	1,520
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.38000	3.205	12.18	0.0179	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,207.98000	1,130.305	12.18	0.9821	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.26410	3.051	12.18	0.0172	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,217.86410	1,140.151	12.18	0.9828	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.50130	3.366	12.18	0.0187	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,198.10130	1,120.466	12.18	0.9813	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			615.92010	661.929	12.20	0.7010	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			232.92010	198.729	12.20	0.2990	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			609.88350	655.553	12.21	0.6972	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			236.88350	202.353	12.21	0.3028	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			621.99780	668.349	12.19	0.7048	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			228.99780	195.149	12.19	0.2952	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												2,035,509.00	210	1,520
CHF / R	On	18/06/2018	Foreign Exchange Future			12.72870		12.63810			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.98040		12.88840			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.23130		13.13820			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.73470		13.63920			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			10.39370	11.151	16.63	0.0324	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,912.29370	1,822.451	16.63	0.9676	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			10.30030	11.046	16.67	0.0321	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,922.20030	1,832.346	16.67	0.9679	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			10.48860	11.258	16.59	0.0328	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,902.38860	1,812.558	16.59	0.9672	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			44.32100	49.134	15.64	0.0840	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,185.92100	2,098.734	15.64	0.9160	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			43.87980	48.655	15.65	0.0833	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,195.47980	2,108.255	15.65	0.9167	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			43.44470	48.180	15.67	0.0825	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,205.04470	2,117.780	15.67	0.9175	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			510.04740	548.249	12.44	0.5266	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			581.84740	526.949	12.44	0.4734	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			506.15720	543.698	12.45	0.5237	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			587.95720	532.398	12.45	0.4763	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			513.96660	552.830	12.44	0.5296	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			575.76660	521.530	12.44	0.4704	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			450.86040	471.579	14.32	0.3557	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,531.66040	1,456.879	14.32	0.6443	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			448.76560	469.373	14.33	0.3543	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,539.56560	1,464.673	14.33	0.6457	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			446.68830	467.174	14.34	0.3528	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,547.48830	1,472.474	14.34	0.6472	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			1.93860		1.92240			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.95440		1.93790			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			1.96940		1.95300			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.00030		1.98360			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			111.33960	135.839	12.64	0.2301	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,087.33960	949.839	12.64	0.7699	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			97.25490	119.008	12.78	0.2059	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,173.25490	1,033.008	12.78	0.7941	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			127.33350	154.906	12.50	0.2566	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,003.33350	868.906	12.50	0.7434	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,256.83470	2,105.502	14.13	0.8372	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			156.25670	172.430	13.91	0.1847	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,077.25670	1,928.430	13.91	0.8153	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			145.65910	160.531	14.02	0.1734	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,166.65910	2,016.531	14.02	0.8266	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			135.83470	149.502	14.13	0.1628	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,031.93650	1,119.857	12.43	0.6375	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			601.93650	525.857	12.43	0.3625	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			978.97390	1,062.716	12.46	0.6179	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			648.97390	568.716	12.46	0.3821	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,086.95390	1,179.048	12.40	0.6569	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			556.95390	485.048	12.40	0.3431	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,212.11400	1,289.218	13.22	0.5707	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,076.11400	986.218	13.22	0.4293	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,167.67980	1,242.014	13.26	0.5568	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,131.67980	1,039.014	13.26	0.4432	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,124.64930	1,196.258	13.30	0.5429	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,188.64930	1,093.258	13.30	0.4571	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			2.02700		2.01200			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.06540		2.05020			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.10420		2.08900			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.25510		2.23930			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			32.71320	37.105	14.21	0.0701	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,112.71320	1,967.105	14.21	0.9299	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			30.44870	34.391	14.50	0.0646	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,210.44870	2,064.391	14.50	0.9354	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			35.24480	40.153	13.92	0.0763	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,015.24480	1,870.153	13.92	0.9237	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			99.22300	104.165	15.33	0.1086	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			3,097.22300	2,950.165	15.33	0.8914	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			91.93030	96.456	15.37	0.1016	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,189.93030	3,042.456	15.37	0.8984	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			85.14850	89.295	15.41	0.0951	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,283.14850	3,135.295	15.41	0.9049	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			885.10860	793.142	13.30	0.4362	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			931.54750	988.402	13.37	0.5464	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			941.54750	846.402	13.37	0.4536	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			889.70070	943.457	13.43	0.5292	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			999.70070	901.457	13.43	0.4708	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			975.10860	1,035.142	13.30	0.5638	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,863.86950	1,945.803	13.61	0.6662	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			870.86950	794.803	13.61	0.3338	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,810.81850	1,889.995	13.67	0.6542	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			917.81850	838.995	13.67	0.3458	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,759.23070	1,836.280	13.73	0.6422	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			966.23070	885.280	13.73	0.3578	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			1.55500		1.54470			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.57560		1.56560			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.59500		1.58500			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.68900		1.67870			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			14.95770	16.452	16.22	0.0391	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,167.95770	2,066.452	16.22	0.9609	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			12.85680	14.101	16.36	0.0339	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,265.85680	2,164.101	16.36	0.9661	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			17.41280	19.206	16.07	0.0451	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,070.41280	1,969.206	16.07	0.9549	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,995.06330	2,896.541	16.67	0.9283	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			60.70450	62.131	16.47	0.0834	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,804.70450	2,706.131	16.47	0.9166	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			56.17180	57.356	16.58	0.0775	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,900.17180	2,801.356	16.58	0.9225	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			51.06330	52.541	16.67	0.0717	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			774.06660	817.947	13.26	0.5791	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			624.06660	567.947	13.26	0.4209	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			728.86950	769.933	13.35	0.5561	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			678.86950	619.933	13.35	0.4439	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			821.63700	868.393	13.18	0.6024	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			571.63700	518.393	13.18	0.3976	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			778.34220	808.082	15.17	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
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,591.34220	1,518.082	15.17	0.5670	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			750.09010	778.543	15.27	0.4203	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,663.09010	1,588.543	15.27	0.5797	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			807.77780	838.844	15.08	0.4459	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,520.77780	1,448.844	15.08	0.5541	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			0.11960		0.11850			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11920		0.11780			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11860		0.11740			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11500		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			1.57190		1.55440			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59530		1.57770			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.61830		1.60040			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66410		1.64670			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			8.97220		8.92450			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			9.07420		9.02620			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.17380		9.12670			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.70370		9.65670			0.0000	0.00	0	0
Total NZ\$/ R Future												0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			13.14460	13.999	13.88	0.0624	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			928.64460	881.799	13.88	0.9376	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			12.79390	13.558	13.90	0.0606	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			938.29390	891.358	13.90	0.9394	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			13.50520	14.454	13.85	0.0642	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			919.00520	872.254	13.85	0.9358	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			70.92860	74.153	13.93	0.1735	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			974.72860	929.953	13.93	0.8265	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			69.75190	72.977	13.96	0.1711	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			983.55190	938.777	13.96	0.8289	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			72.12340	75.350	13.91	0.1759	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			965.92340	921.150	13.91	0.8241	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			489.08680	513.390	12.61	0.6267	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			282.38680	259.590	12.61	0.3733	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			483.63470	507.730	12.62	0.6225	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			286.93470	263.930	12.62	0.3775	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			478.22300	502.113	12.63	0.6184	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			291.52300	268.313	12.63	0.3816	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			466.19750	483.315	13.83	0.4711	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			729.49750	699.615	13.83	0.5289	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			462.77600	479.763	13.85	0.4685	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			736.07600	706.063	13.85	0.5315	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			469.64830	486.890	13.82	0.4737	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			722.94830	693.190	13.82	0.5263	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			1.25960		1.25470			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26800		1.26250			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.27620		1.27040			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.34450		1.33920			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			653.00000	604.000		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			753.00000	704.000		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			553.00000	504.000		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			1,075.00000	1,020.000		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			1,175.00000	1,120.000		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			975.00000	920.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			4.00000	62.000		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			204.00000	262.000		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			104.00000	162.000		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			192.00000	245.000		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			92.00000	145.000		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			292.00000	345.000		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			1.42900		1.42740			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.43480		1.43320			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			1.23820		1.23700			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24740		1.24610			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		8.87370	0.11234	8.91160			0.0000	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Future		8.77400	0.11234	8.81150			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Call	0.11234	1,434.19840	1,134.433	14.06	0.4980	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.88	Put	0.11234	1,118.19840	1,197.433	14.06	0.5020	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Call	0.11234	1,377.42020	1,085.493	14.05	0.4843	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.89	Put	0.11234	1,161.42020	1,248.493	14.05	0.5157	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Call	0.11234	1,492.18990	1,184.744	14.08	0.5116	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.87	Put	0.11234	1,076.18990	1,147.744	14.08	0.4884	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Put	0.11234	1,402.37250	1,524.184	13.98	0.5836	0.00	0	0
R / ¥	On	03/05/2018	Foreign Exchange Option	8.94	Call	0.11234	1,118.37250	861.184	13.98	0.4164	0.00	0	100,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Call	0.11234	2,135.39260	1,863.053	14.30	0.4472	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.87	Put	0.11234	2,720.39260	2,823.053	14.30	0.5528	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Call	0.11234	5,702.04510	5,313.382	16.49	0.7604	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.34	Put	0.11234	987.04510	973.382	16.49	0.2396	0.00	0	110,000
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Call	0.11234	2,085.36410	1,816.185	14.27	0.4402	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.88	Put	0.11234	2,770.36410	2,876.185	14.27	0.5598	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Call	0.11234	2,036.01680	1,769.997	14.24	0.4332	0.00	0	0
R / ¥	On	29/06/2018	Foreign Exchange Option	8.89	Put	0.11234	2,821.01680	2,929.997	14.24	0.5668	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		8.79390	0.11234	8.83190			0.0000	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Future		8.63700	0.11234	8.67430			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	0.11234	3,240.66590	2,880.682	14.90	0.6009	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.11234	1,621.66590	1,641.681	14.90	0.3991	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.11234	3,174.86710	2,817.146	14.85	0.5941	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		0.11234	1,655.86710	1,678.146	14.85	0.4059	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11234	3,307.07660	2,944.859	14.94	0.6077	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11234	1,588.07660	1,605.859	14.94	0.3923	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11234	1,949.66200	1,661.524	14.05	0.4396	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11234	2,530.66200	2,622.524	14.05	0.5604	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11234	4,019.26820	3,710.925	15.63	0.5371	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11234	3,276.26820	3,340.925	15.63	0.4629	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11234	3,959.41930	3,653.283	15.59	0.5326	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11234	3,316.41930	3,383.283	15.59	0.4674	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11234	3,899.98650	3,596.057	15.56	0.5280	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11234	3,356.98650	3,426.057	15.56	0.4720	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			9.30570		9.23510			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.43370		9.36280			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.55560		9.48420			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.14040		10.06850			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			14.72040	17.485	13.20	0.0762	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			879.62040	811.785	13.20	0.9238	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			14.25420	16.916	13.22	0.0740	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			889.15420	821.216	13.22	0.9260	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			15.20130	18.071	13.18	0.0784	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			870.10130	802.371	13.18	0.9216	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			108.74040	119.028	12.87	0.2584	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			745.94040	685.328	12.87	0.7416	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			107.05580	117.152	12.90	0.2550	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			754.25580	693.452	12.90	0.7450	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			110.45000	120.931	12.85	0.2619	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			737.65000	677.231	12.85	0.7381	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			432.51070	465.753	11.82	0.5991	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			318.31070	280.153	11.82	0.4009	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			427.57070	460.445	11.83	0.5948	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			323.37070	284.845	11.83	0.4052	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			437.49780	471.104	11.81	0.6034	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			313.29780	275.504	11.81	0.3966	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			528.40580	486.276	12.64	0.4352	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			595.70990	625.910	12.61	0.5705	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			517.20990	475.510	12.61	0.4295	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			591.29530	621.278	12.63	0.5676	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			522.79530	480.878	12.63	0.4324	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			586.90580	616.676	12.64	0.5648	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			2.92330		2.90180			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.87510		2.85370			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.82780		2.80680			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.82730		2.79440			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			0.65210	0.613	21.24	0.0073	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			758.85210	737.313	21.24	0.9927	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.65480	0.616	21.48	0.0072	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			768.85480	747.316	21.48	0.9928	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.64950	0.610	21.00	0.0073	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			748.84950	727.310	21.00	0.9927	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.69730	4.674	13.69	0.0454	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			510.99730	489.574	13.69	0.9546	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			4.36690	4.328	13.70	0.0425	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			520.66690	499.228	13.70	0.9575	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			5.05100	5.047	13.68	0.0486	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			501.35100	479.947	13.68	0.9514	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			62.76080	66.097	13.15	0.3440	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			225.96080	208.297	13.15	0.6560	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			60.25960	63.423	13.19	0.3331	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			233.45960	215.623	13.19	0.6669	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			65.35740	68.874	13.11	0.3551	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			218.55740	201.073	13.11	0.6449	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.85420	27.439	16.28	0.1205	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			761.45420	730.139	16.28	0.8795	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			25.40500	26.950	16.34	0.1183	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			771.00500	739.650	16.34	0.8817	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			26.31630	27.942	16.21	0.1227	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			751.91630	720.642	16.21	0.8773	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			1.25300		1.24280			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.23030		1.22060			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.21000		1.20080			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.17270		1.16440			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									466 569 028.60	36,801	1,585,867
Total Options									0.00	0	3,076,289
Grand Total:									466,569,028.60	36,801	4,662,156