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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/04/2018 Foreign Exchange Future			12.00750		12.07670			0.0000	28,325,692.50	2,359	0
\$ / R On 20/04/2018 Foreign Exchange Future			11.98170		12.07840			0.0000	0.00	0	0
\$ / R On 24/04/2018 Foreign Exchange Future			11.98850		12.08530			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			11.99030		12.08710			0.0000	0.00	0	0
\$ / R On 26/04/2018 Foreign Exchange Future			11.99200		12.08870			0.0000	0.00	0	1,846
\$ / R On 30/04/2018 Foreign Exchange Future			11.99850		12.09530			0.0000	143,982.00	12	396
\$ / R On 02/05/2018 Foreign Exchange Future			12.00180		12.09860			0.0000	0.00	0	0
\$ / R On 04/05/2018 Foreign Exchange Future			12.00510		12.10190			0.0000	0.00	0	0
\$ / R On 07/05/2018 Foreign Exchange Future			12.01000		12.10690			0.0000	0.00	0	46,000
\$ / R On 09/05/2018 Foreign Exchange Future			12.01320		12.11020			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.01650		12.11350			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.02140		12.11840			0.0000	0.00	0	0
\$ / R On 15/05/2018 Foreign Exchange Future			12.02300		12.12010			0.0000	0.00	0	0
\$ / R On 18/05/2018 Foreign Exchange Future			12.02800		12.12500			0.0000	0.00	0	0
\$ / R On 31/05/2018 Foreign Exchange Future			12.04850		12.14520			0.0000	0.00	0	181
\$ / R On 08/06/2018 Foreign Exchange Future			12.06110		12.15750			0.0000	0.00	0	0
\$ / R On 18/06/2018 Foreign Exchange Future			12.07670		12.17300			0.0000	966,099,769.90	79,997	928,917
\$ / R On 29/06/2018 Foreign Exchange Future			12.09350		12.19010			0.0000	0.00	0	1,790
\$ / R On 02/07/2018 Foreign Exchange Future			12.09810		12.19480			0.0000	0.00	0	100
\$ / R On 06/07/2018 Foreign Exchange Future			12.10420		12.20100			0.0000	0.00	0	0
\$ / R On 20/07/2018 Foreign Exchange Future			12.12550		12.22280			0.0000	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Future			12.13160		12.22890			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.13310		12.23040			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.13610		12.23350			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.14220		12.23960			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.15290		12.25030			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.16200		12.25950			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.18950		12.28700			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.21540		12.31300			0.0000	38,735,033.40	3,171	56,865
\$ / R	On	28/09/2018	Foreign Exchange Future			12.23210		12.32990			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.27300		12.37090			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.27900		12.37690			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.28190		12.37990			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.28930		12.38740			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.30120		12.39940			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.30570		12.40380			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.32650		12.42480			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.34280		12.44120			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.34730		12.44570			0.0000	0.00	0	21,666
\$ / R	On	31/12/2018	Foreign Exchange Future			12.37250		12.47110			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.43710		12.53610			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.48490		12.58430			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.49790		12.59740			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.61920		12.71870			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.90640		13.00330			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.20120		13.30130			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.28040		13.38490			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.36300		13.47210			0.0000	0.00	0	0
Total \$ / R Future												1,033,304,477.80	85,539	1,160,831
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Put			2.95940	0.000	11.31	0.0000	0.00	0	0
\$ / R	On	17/04/2018	Foreign Exchange Option	11.90	Call			179.65940	107.500	11.31	1.0000	0.00	0	0
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			44.55910	81.371	12.39	0.6378	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			92.95910	33.071	12.39	0.3622	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,204.71400	2,301.509	33.13	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.01400	0.009	33.13	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,912.97440	3,009.793	45.13	0.9995	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.07440	0.093	45.13	0.0005	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,723.24740	3,819.907	58.09	0.9992	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.34740	0.206	58.09	0.0008	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			106.15190	161.838	12.04	0.6944	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			84.85190	43.838	12.04	0.3056	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			409.00900	318.534	12.42	0.8613	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			13.70900	20.034	12.42	0.1387	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			44.86770	64.033	11.36	0.3609	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			230.16770	152.533	11.36	0.6391	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			354.88450	266.908	12.12	0.8131	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			19.58450	28.408	12.12	0.1869	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			36.30500	52.039	11.56	0.3070	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			261.60500	180.539	11.56	0.6930	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			110.75170	162.182	11.42	0.6480	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			106.05170	60.682	11.42	0.3520	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			52.34340	74.443	11.21	0.4045	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			207.64340	132.943	11.21	0.5955	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			140.15760	81.168	11.11	0.4387	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			84.85760	122.668	11.11	0.5613	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			337.29040	250.325	12.02	0.7944	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			21.99040	31.825	12.02	0.2056	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,134.70000	3,231.673	39.26	0.9993	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.00000	0.173	39.26	0.0007	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			116.35290	169.241	11.47	0.6614	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			101.65290	57.741	11.47	0.3386	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			277.87280	195.288	11.66	0.7180	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			32.57280	46.788	11.66	0.2820	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,704.78950	1,801.551	21.98	0.9996	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.08950	0.052	21.98	0.0004	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,564.70000	3,661.808	45.44	0.9989	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.00000	0.308	45.44	0.0011	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			603.14280	509.163	13.20	0.9463	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			4.54280	7.363	13.20	0.0537	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			28.42210	40.937	11.92	0.2376	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			327.02210	242.737	11.92	0.7624	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			419.36040	506.890	13.04	0.9364	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			17.96040	8.690	13.04	0.0636	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			220.47300	284.847	12.11	0.7763	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			72.37300	39.947	12.11	0.2237	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			88.55480	120.017	11.15	0.4821	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			195.45480	130.017	11.15	0.5179	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			131.63730	178.949	11.46	0.6045	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			138.53730	88.949	11.46	0.3955	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,519.89490	3,616.918	32.11	0.9995	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.09490	0.118	32.11	0.0005	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			644.75620	734.448	14.01	0.9545	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			14.95620	7.648	14.01	0.0455	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.40990	0.209	19.22	0.0013	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,750.20990	1,847.009	19.22	0.9987	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,286.69580	2,383.614	21.73	0.9994	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.19580	0.114	21.73	0.0006	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,381.78170	2,478.735	21.44	0.9993	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.18170	0.135	21.44	0.0007	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			21.79750	12.123	13.92	0.0624	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			653.39750	740.723	13.92	0.9376	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,641.69840	3,738.637	27.50	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.09840	0.037	27.50	0.0002	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,180.16890	2,277.187	20.12	0.9990	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.26890	0.187	20.12	0.0010	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put			210.79300	266.618	12.19	0.6613	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call			130.89300	89.618	12.19	0.3387	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call			1,221.30650	1,124.381	14.90	0.9917	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put			1.20650	1.381	14.90	0.0083	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call			447.04590	362.049	11.27	0.8128	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put			26.94590	39.049	11.27	0.1872	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			116.55710	150.531	11.75	0.4661	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			241.55710	178.531	11.75	0.5339	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,745.53350	3,841.977	26.52	0.9985	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			0.73350	0.476	26.52	0.0015	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,285.58340	3,382.261	25.00	0.9975	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			0.78340	0.761	25.00	0.0025	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,658.86160	1,753.918	16.69	0.9896	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			4.06160	2.418	16.69	0.0104	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put			705.36870	783.431	14.17	0.8611	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call			62.86870	44.531	14.17	0.1389	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,477.25890	4,573.499	23.83	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.25890	0.199	23.83	0.0006	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			10.39870	6.840	16.09	0.0233	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,647.39870	1,740.140	16.09	0.9767	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,618.61820	3,714.605	23.83	0.9963	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.61820	1.305	23.83	0.0037	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,359.06880	2,454.700	17.29	0.9948	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			2.06880	1.400	17.29	0.0052	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			20.66400	13.959	15.62	0.0448	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,347.66400	1,437.259	15.62	0.9552	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			201.42530	157.977	12.68	0.3729	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			328.42530	381.277	12.68	0.6271	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,128.60570	3,224.656	21.42	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.60570	1.356	21.42	0.0042	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			276.54930	221.238	12.18	0.4816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			223.54930	264.538	12.18	0.5184	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			37.89490	26.784	15.07	0.0806	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,064.89490	1,150.084	15.07	0.9194	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,048.61160	3,144.651	20.99	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.61160	1.351	20.99	0.0043	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.60910	1.353	21.15	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,078.60910	3,174.653	21.15	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,377.00000	8,473.300	23.83	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.83	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,828.64270	2,924.646	19.81	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.64270	1.346	19.81	0.0045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			233.59010	276.547	12.24	0.5313	0.00	0	155,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call		266.59010	213.247	12.24	0.4687	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call		261.70610	209.345	12.26	0.4624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put		238.70610	282.645	12.26	0.5376	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call		986.51140	893.237	12.10	0.9378	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put		13.51140	16.537	12.10	0.0622	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put		290.89950	340.276	12.52	0.5927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call		223.89950	176.976	12.52	0.4073	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call		507.21110	430.131	11.79	0.7219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put		84.21110	103.431	11.79	0.2781	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put		1,205.64320	1,292.949	15.40	0.9392	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call		28.64320	19.649	15.40	0.0608	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call		403.24110	334.055	11.93	0.6271	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put		130.24110	157.355	11.93	0.3729	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put		22.51760	27.477	11.83	0.0972	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call		845.51760	754.177	11.83	0.9028	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put		31.15390	37.933	11.64	0.1283	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call		754.15390	664.633	11.64	0.8717	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call		492.56780	416.468	11.81	0.7098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put		89.56780	109.768	11.81	0.2902	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put		71.81930	88.695	11.74	0.2486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call		544.81930	465.395	11.74	0.7514	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put		228.53650	270.512	12.21	0.5249	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call		271.53650	217.212	12.21	0.4751	217,211.60	1,000	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call		624.06780	540.456	11.65	0.8059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put		51.06780	63.756	11.65	0.1941	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call		471.04250	396.459	11.84	0.6913	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put		98.04250	119.759	11.84	0.3087	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call		307.98540	248.251	12.09	0.5210	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put		194.98540	231.551	12.09	0.4790	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put		430.86950	491.743	13.11	0.7042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call		153.86950	118.443	13.11	0.2958	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.02210	0.016	23.83	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,527.02210	5,623.316	23.83	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.02150	0.016	23.83	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,537.02150	5,633.316	23.83	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.02260	0.017	23.83	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		5,517.02260	5,613.317	23.83	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		15.17790	10.122	15.83	0.0334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,482.17790	1,573.422	15.83	0.9666	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		50.27170	36.081	14.69	0.1057	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		927.27170	1,009.381	14.69	0.8943	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,207.47130	4,303.665	23.83	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.47130	0.365	23.83	0.0011	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,179.55050	1,084.750	12.46	0.9675	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		6.55050	8.050	12.46	0.0325	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		55.25960	39.873	14.56	0.1156	0.00	0	15,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			882.25960	963.173	14.56	0.8844	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,938.62430	3,034.646	20.40	0.9956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			1.62430	1.346	20.40	0.0044	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			59.60760	43.199	14.46	0.1242	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			846.60760	926.499	14.46	0.8758	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,968.62030	3,064.647	20.56	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			1.62030	1.347	20.56	0.0043	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			140.48710	107.500	13.25	0.2730	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			467.48710	530.800	13.25	0.7270	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,328.60130	3,424.677	22.49	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1.60130	1.377	22.49	0.0041	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			13.28640	8.816	15.92	0.0295	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,540.28640	1,632.116	15.92	0.9705	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			341.76220	278.398	12.03	0.5609	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			168.76220	201.698	12.03	0.4391	0.00	0	39,050
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,638.69030	2,734.656	18.79	0.9953	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.69030	1.356	18.79	0.0047	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			709.46590	621.056	11.55	0.8534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			36.46590	44.356	11.55	0.1466	0.00	0	30,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			88.70140	65.850	13.93	0.1798	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			665.70140	739.150	13.93	0.8202	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,347.34610	4,443.567	23.83	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.34610	0.267	23.83	0.0008	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,538.72470	2,634.667	18.25	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.72470	1.367	18.25	0.0049	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			31.43230	22.002	15.32	0.0673	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,158.43230	1,245.302	15.32	0.9327	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,358.60190	3,454.681	22.65	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.60190	1.381	22.65	0.0041	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			40.09140	28.421	14.99	0.0851	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,037.09140	1,121.721	14.99	0.9149	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			168.43380	130.448	12.97	0.3200	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			395.43380	453.748	12.97	0.6800	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			21.58930	14.612	15.59	0.0466	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,328.58930	1,417.912	15.59	0.9534	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,317.36990	4,413.585	23.83	0.9991	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.36990	0.286	23.83	0.0009	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			36.49980	25.747	15.12	0.0778	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,083.49980	1,169.047	15.12	0.9222	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,258.60130	3,354.668	22.12	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.60130	1.368	22.12	0.0041	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			22.55430	15.295	15.56	0.0486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,309.55430	1,398.595	15.56	0.9514	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,987.75910	4,083.892	23.83	0.9982	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.75910	0.592	23.83	0.0018	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			5.42770	3.504	16.52	0.0125	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,932.42770	2,026.804	16.52	0.9875	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,207.04770	5,303.336	23.83	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.04770	0.036	23.83	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			6.79450	4.412	16.37	0.0155	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,833.79450	1,927.712	16.37	0.9845	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,107.06050	5,203.346	23.83	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.06050	0.046	23.83	0.0002	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			9.94410	6.531	16.12	0.0224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,666.94410	1,759.831	16.12	0.9776	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,237.44130	4,333.642	23.83	0.9989	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.44130	0.341	23.83	0.0011	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,037.07140	5,133.354	23.83	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.07140	0.054	23.83	0.0002	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			9.72450	6.383	16.13	0.0219	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,676.72450	1,769.683	16.13	0.9781	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,827.11660	4,923.389	23.83	0.9997	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.11660	0.089	23.83	0.0003	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			8.50270	5.557	16.22	0.0193	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,735.50270	1,828.857	16.22	0.9807	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			220.00850	173.671	12.54	0.4014	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			297.00850	346.971	12.54	0.5986	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			11.88740	7.856	16.00	0.0265	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,588.88740	1,681.156	16.00	0.9735	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,747.14020	4,843.407	23.83	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.14020	0.107	23.83	0.0004	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			3.87450	2.483	16.75	0.0091	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,080.87450	2,175.783	16.75	0.9909	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			216.17500	170.423	12.57	0.3956	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			303.17500	353.723	12.57	0.6044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			10.63330	7.000	16.07	0.0238	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,637.63330	1,730.300	16.07	0.9762	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,911.20950	4,007.461	22.59	0.9973	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			1.30950	0.961	22.59	0.0027	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,432.08010	3,528.449	21.97	0.9947	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			2.18010	1.949	21.97	0.0053	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,626.68650	1,717.785	15.88	0.9658	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			16.78650	11.285	15.88	0.0342	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,797.76410	1,890.251	15.96	0.9744	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			12.56410	8.351	15.96	0.0256	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,429.80370	1,517.394	15.54	0.9413	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			30.80370	21.594	15.54	0.0587	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			354.32250	291.857	12.16	0.5312	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			223.32250	257.657	12.16	0.4688	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,552.85520	1,642.277	15.66	0.9538	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			23.85520	16.477	15.66	0.0462	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,610.85780	1,698.708	15.92	0.9407	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			33.65780	24.208	15.92	0.0593	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,493.98720	3,590.708	19.52	0.9940	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.88720	2.308	19.52	0.0060	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			14.40910	9.818	16.87	0.0252	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,235.50910	2,328.218	16.87	0.9748	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,713.36230	3,810.030	19.70	0.9957	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			2.26230	1.629	19.70	0.0043	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,982.05400	2,073.065	16.49	0.9634	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			20.95400	14.665	16.49	0.0366	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,078.42120	2,170.055	16.67	0.9672	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			18.82120	13.155	16.67	0.0328	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			242.66940	275.483	12.29	0.4484	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			416.16940	351.583	12.29	0.5516	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,081.59880	4,178.612	19.09	0.9977	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			1.19880	0.812	19.09	0.0023	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,583.26950	3,679.982	19.09	0.9943	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.86950	2.182	19.09	0.0057	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,603.96280	1,690.466	15.94	0.9270	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			43.56280	32.666	15.94	0.0730	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			320.87950	270.263	12.85	0.4379	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			46.39800	35.329	16.03	0.0756	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,656.09800	1,742.429	16.03	0.9244	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,931.44110	4,028.295	18.62	0.9968	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.74110	1.195	18.62	0.0032	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			390.57950	437.363	12.85	0.5621	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,380.96210	2,473.162	17.22	0.9665	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			20.46210	15.162	17.22	0.0335	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,284.33910	4,381.433	17.56	0.9975	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			1.33910	0.933	17.56	0.0025	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,766.37710	3,862.939	17.56	0.9940	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			3.37710	2.439	17.56	0.0060	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,587.10420	1,669.601	15.84	0.8916	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			74.10420	59.101	15.84	0.1084	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,830.63750	3,927.297	16.92	0.9936	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			3.63750	2.697	16.92	0.0064	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			241.22460	204.697	14.00	0.3039	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			778.22460	839.297	14.00	0.6961	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,342.37850	1,246.550	11.50	0.9257	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			29.37850	31.150	11.50	0.0743	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			215.55530	182.192	14.22	0.2754	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			862.55530	926.792	14.22	0.7246	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,846.26590	2,938.934	16.97	0.9712	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			19.26590	14.334	16.97	0.0288	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			344.96980	296.947	13.29	0.4112	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			531.96980	581.547	13.29	0.5888	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			308.34100	264.165	13.52	0.3747	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			605.34100	658.765	13.52	0.6253	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,661.84720	3,758.217	16.92	0.9916	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			4.84720	3.617	16.92	0.0084	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,731.30070	3,827.807	16.92	0.9925	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			4.30070	3.207	16.92	0.0075	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			295.98730	253.159	13.60	0.3620	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			632.98730	687.759	13.60	0.6380	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,444.10660	1,522.109	15.49	0.8548	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			107.10660	87.509	15.49	0.1452	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			98.40390	80.152	15.61	0.1344	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,515.40390	1,594.752	15.61	0.8656	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,707.77860	4,805.148	16.92	0.9985	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.77860	0.548	16.92	0.0015	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			143.76810	120.160	15.03	0.1917	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,190.76810	1,264.760	15.03	0.8083	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,771.02280	3,867.593	16.92	0.9929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			4.02280	2.993	16.92	0.0071	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			730.32070	653.528	12.15	0.7030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			167.32070	188.128	12.15	0.2970	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			160.54030	134.542	14.81	0.2119	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,097.54030	1,169.142	14.81	0.7881	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,979.82080	4,076.673	16.92	0.9949	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.82080	2.073	16.92	0.0051	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			665.02040	591.394	12.27	0.6635	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			202.02040	225.994	12.27	0.3365	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			574.87220	506.256	12.45	0.6030	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			261.87220	290.856	12.45	0.3970	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,139.66900	1,212.381	14.91	0.7976	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			152.66900	127.781	14.91	0.2024	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			837.07330	754.712	11.97	0.7598	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			124.07330	139.312	11.97	0.2402	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			422.40240	366.963	12.89	0.4836	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			409.40240	451.563	12.89	0.5164	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			913.30450	828.239	11.89	0.7945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			100.30450	112.839	11.89	0.2055	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			718.78850	777.443	13.84	0.6739	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			261.78850	222.843	13.84	0.3261	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,312.11810	1,387.863	15.26	0.8321	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			125.11810	103.263	15.26	0.1679	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			764.51090	686.204	12.09	0.7224	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			151.51090	170.804	12.09	0.2776	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			740.87620	800.462	13.90	0.6824	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			253.87620	215.862	13.90	0.3176	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			382.30340	421.363	12.78	0.4971	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			445.30340	386.763	12.78	0.5029	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			928.97130	843.401	11.88	0.8012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			95.97130	108.001	11.88	0.1988	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			29.49920	22.112	16.99	0.0421	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,576.49920	2,666.712	16.99	0.9579	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			29.06310	21.779	16.99	0.0415	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,586.06310	2,676.379	16.99	0.9585	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			29.94020	22.450	16.99	0.0427	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,566.94020	2,657.050	16.99	0.9573	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,472.05710	4,569.053	16.80	0.9971	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.95710	1.153	16.80	0.0029	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,924.81520	4,020.862	16.80	0.9932	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			4.71520	2.962	16.80	0.0068	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,573.87040	1,653.283	15.69	0.8630	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			103.77040	85.383	15.69	0.1370	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,191.82740	2,276.881	16.53	0.9080	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			72.72740	59.881	16.53	0.0920	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,729.32950	2,817.192	17.08	0.9422	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			46.22950	36.192	17.08	0.0578	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,646.85300	4,742.125	17.90	0.9922	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			6.75300	4.025	17.90	0.0078	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,103.26030	4,196.430	17.90	0.9848	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			13.16030	8.330	17.90	0.0152	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,562.59020	1,638.339	15.60	0.8314	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			142.49020	120.239	15.60	0.1686	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,432.54770	4,527.150	18.07	0.9882	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			9.94770	6.450	18.07	0.0118	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			254.10590	279.945	12.48	0.3471	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			741.50590	669.245	12.48	0.6529	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			140.81830	119.102	15.67	0.1651	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,613.41830	1,689.802	15.67	0.8349	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,526.34120	2,613.338	16.96	0.9200	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			65.74120	54.538	16.96	0.0800	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,075.83350	1,140.460	14.68	0.7200	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			259.63350	226.160	14.68	0.2800	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			182.37890	200.334	12.28	0.2701	0.00	0	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			916.17890	836.034	12.28	0.7299	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,613.89200	1,517.428	12.18	0.9222	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			40.09200	41.728	12.18	0.0778	0.00	0	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,895.19590	4,990.689	18.50	0.9879	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			9.99590	7.189	18.50	0.0121	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,294.28830	4,387.728	18.50	0.9777	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			19.08830	14.228	18.50	0.0223	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,555.80560	1,629.178	15.60	0.8041	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			180.60560	155.678	15.60	0.1959	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,427.12960	1,497.578	15.39	0.7727	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			218.32960	190.378	15.39	0.2273	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,298.80370	3,389.447	18.06	0.9421	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	Call			50.00370	42.247	18.06	0.0579	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			76.75260	65.555	17.22	0.0871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,711.05260	2,798.255	17.22	0.9129	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			912.57710	970.021	14.29	0.6500	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			358.27710	317.321	14.29	0.3500	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,062.99990	1,125.187	14.64	0.6921	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			308.69990	272.487	14.64	0.3079	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			577.72750	621.733	13.46	0.5230	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			523.42750	469.033	13.46	0.4770	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			995.46920	914.685	12.37	0.7380	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			189.76920	207.385	12.37	0.2620	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,553.31070	1,625.233	15.59	0.7925	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			199.01070	172.533	15.59	0.2075	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			369.27260	327.213	14.23	0.3590	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			883.57260	939.913	14.23	0.6410	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,548.90930	3,640.468	18.46	0.9487	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			44.60930	37.768	18.46	0.0513	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,531.74550	2,617.365	16.95	0.9016	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			87.44550	74.665	16.95	0.0984	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			76.24420	65.113	17.23	0.0865	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,720.54420	2,807.813	17.23	0.9135	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			77.26320	65.999	17.21	0.0876	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,701.56320	2,788.699	17.21	0.9124	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,808.18750	4,903.197	18.60	0.9835	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			13.88750	10.497	18.60	0.0165	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,121.58330	5,217.222	18.57	0.9851	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			12.68330	9.722	18.57	0.0149	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,482.62730	4,576.192	18.57	0.9732	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			23.72730	18.692	18.57	0.0268	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,548.65440	1,619.477	15.53	0.7797	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			219.75440	191.977	15.53	0.2203	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,684.72720	2,768.671	16.99	0.8806	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			120.82720	105.771	16.99	0.1194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,071.85140	994.530	12.72	0.6998	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			287.55140	309.630	12.72	0.3002	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			914.35670	844.465	12.98	0.6333	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			390.05670	419.565	12.98	0.3667	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,279.53340	1,196.157	12.54	0.7715	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			195.23340	211.257	12.54	0.2285	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,277.07860	2,180.744	11.89	0.9573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			22.77860	25.844	11.89	0.0427	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			275.68520	246.063	15.72	0.2392	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,741.38520	1,811.163	15.72	0.7608	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,111.50610	1,032.910	12.69	0.7146	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			267.20610	288.010	12.69	0.2854	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,107.98310	2,183.372	16.18	0.8102	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			212.28310	188.272	16.18	0.1898	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,257.62160	1,319.618	14.93	0.6733	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			391.92160	354.518	14.93	0.3267	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			131.48930	116.143	17.17	0.1226	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,867.18930	2,951.243	17.17	0.8774	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			130.81380	115.542	17.18	0.1220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,876.51380	2,960.642	17.18	0.8780	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			132.16660	116.745	17.15	0.1232	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,857.86660	2,941.845	17.15	0.8768	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			464.14010	497.207	13.19	0.4028	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			851.54010	785.107	13.19	0.5972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			330.77930	300.563	16.03	0.2512	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,992.07930	2,061.363	16.03	0.7488	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			334.10530	303.637	16.01	0.2534	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,975.40530	2,044.437	16.01	0.7466	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			332.43760	302.096	16.02	0.2523	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,983.73760	2,052.896	16.02	0.7477	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			338.94150	315.760	17.41	0.2130	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,155.64150	3,229.360	17.41	0.7870	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			340.83500	317.527	17.38	0.2142	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,137.53500	3,211.127	17.38	0.7858	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,057.31960	7,145.569	18.68	0.9555	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			60.61960	51.969	18.68	0.0445	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			339.88610	316.643	17.40	0.2136	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,146.58610	3,220.243	17.40	0.7864	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			638.22660	600.470	16.49	0.3253	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,506.92660	2,569.270	16.49	0.6747	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			636.32680	598.660	16.50	0.3244	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,515.02680	2,577.460	16.50	0.6756	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			640.13360	602.287	16.48	0.3261	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,498.83360	2,561.087	16.48	0.6739	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,649.56680	2,715.339	16.69	0.6748	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			664.46680	625.739	16.69	0.3252	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			733.79600	691.246	16.71	0.3420	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,621.69600	2,688.246	16.71	0.6580	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			737.77110	695.023	16.69	0.3436	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,605.67110	2,672.023	16.69	0.6564	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			735.78390	693.127	16.70	0.3428	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,613.68390	2,680.127	16.70	0.6572	0.00	0	0
Total \$ / R Option												217,211.60	1,000	2,257,832
Total \$ / R												1,033,521,689.40	86,539	3,418,663
\$ / R	MAXI	On	18/06/2018	Foreign Exchange Future		12.07670		12.17300			0.0000	24,153.40	2	385
\$ / R	MAXI	On	17/09/2018	Foreign Exchange Future		12.21540		12.31300			0.0000	0.00	0	50
\$ / R	MAXI	On	14/12/2018	Foreign Exchange Future		12.34730		12.44570			0.0000	0.00	0	28

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	14/06/2019	Foreign Exchange Future			12.61920		12.71870			0.0000	0.00	0	0
Total \$ / R MAXI Future											24,153.40	2	463
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Call			794.98800	518.531	16.27	0.0181	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			176,494.98800	185,848.531	16.27	0.9819	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			777.35360	506.701	16.28	0.0177	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			177,477.35360	186,836.701	16.28	0.9823	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			813.01790	530.639	16.25	0.0184	0.00	0	0
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			175,513.01790	184,860.639	16.25	0.9816	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			7,332.80830	5,912.686	16.03	0.1023	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			177,032.80830	185,372.686	16.03	0.8977	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			7,256.70960	5,849.388	16.05	0.1013	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			177,956.70960	186,309.389	16.05	0.8987	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			7,409.59230	5,976.717	16.02	0.1033	0.00	0	0
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			176,109.59230	184,436.717	16.02	0.8967	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			7,138.71300	6,089.330	17.38	0.0812	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			281,568.71300	290,359.330	17.38	0.9188	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			7,092.29590	6,048.906	17.39	0.0807	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			282,522.29590	291,318.906	17.39	0.9193	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			7,046.07930	6,008.808	17.40	0.0802	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			283,476.07930	292,278.808	17.40	0.9198	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			33,243.75650	30,209.564	16.02	0.2523	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			198,373.75650	205,289.564	16.02	0.7477	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			33,077.92810	30,056.319	16.03	0.2512	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			199,207.92810	206,136.319	16.03	0.7488	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			33,410.53210	30,363.707	16.01	0.2534	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			197,540.53210	204,443.707	16.01	0.7466	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											24,153.40	2	463
£ / R	On	30/04/2018			17.17710		17.33630			0.0000	0.00	0	9
£ / R	On	15/05/2018			17.22240		17.38260			0.0000	0.00	0	11
£ / R	On	18/06/2018			17.32210		17.48140			0.0000	578,592,784.20	33,402	215,638
£ / R	On	17/09/2018			17.59190		17.75400			0.0000	9,059,828.50	515	18,494
£ / R	On	14/12/2018			17.85240		18.01740			0.0000	0.00	0	5,393
£ / R	On	18/03/2019			18.13380		18.30050			0.0000	0.00	0	3,129
£ / R	On	14/06/2019			18.40470		18.57250			0.0000	0.00	0	5,465
Total £ / R Future											587,652,612.70	33,917	248,139
£ / R	On	30/04/2018		Put			128.25140	188.997	12.44	0.5474	0.00	0	0
£ / R	On	30/04/2018		Call			234.55140	136.097	12.44	0.4526	0.00	0	0
£ / R	On	15/05/2018		Call			596.94190	464.479	12.34	0.7443	0.00	0	0
£ / R	On	15/05/2018		Put			64.34190	92.079	12.34	0.2557	0.00	0	0
£ / R	On	18/06/2018		Call			17,281.40000	17,122.100	22.80	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put			0.00000	0.000	22.80	0.0000	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			238.41040	181.634	13.95	0.2972	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			647.01040	749.534	13.95	0.7028	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			379.96410	300.018	13.36	0.4372	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			398.56410	477.918	13.36	0.5628	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			2,926.96880	3,083.408	17.52	0.9871	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			8.36880	5.508	17.52	0.0129	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			235.48440	179.245	13.96	0.2941	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			654.08440	757.145	13.96	0.7059	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			232.59300	176.883	13.98	0.2909	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			661.19300	764.783	13.98	0.7091	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			459.10410	389.813	14.44	0.3646	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			955.10410	1,047.913	14.44	0.6354	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			455.88720	386.954	14.45	0.3625	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			961.88720	1,055.054	14.45	0.6375	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			462.34610	392.696	14.43	0.3667	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			948.34610	1,040.796	14.43	0.6333	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			807.29650	718.979	14.45	0.4747	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			899.89650	976.579	14.45	0.5253	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			803.15270	715.138	14.45	0.4729	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			905.75270	982.738	14.45	0.5271	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			799.02740	711.321	14.46	0.4711	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			911.62740	988.921	14.46	0.5289	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,022.97760	1,096.758	14.62	0.4965	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,029.05750	936.524	14.63	0.5020	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,028.55750	1,102.724	14.63	0.4980	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,024.78590	932.506	14.63	0.5004	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,034.28590	1,108.706	14.63	0.4996	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,033.47760	940.558	14.62	0.5035	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,144.93640	1,052.719	14.63	0.5006	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,202.43640	1,278.019	14.63	0.4994	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,140.77460	1,048.781	14.63	0.4992	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,208.27460	1,284.081	14.63	0.5008	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,149.11980	1,056.680	14.62	0.5019	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,196.61980	1,271.980	14.62	0.4981	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												587,652,612.70	33,917	249,139
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11212		0.11291			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11313		0.11394			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11339		0.11421			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11520		0.11604			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11725		0.11810			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12175		0.12265			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	32.01	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,709.10000	875,788.000	32.01	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,709.10000	882,788.000	32.01	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	32.01	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	32.01	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put			876,709.10000	876,788.000	32.01	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	32.01	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put			877,709.10000	877,788.000	32.01	1.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			12.03070	10.843	18.06	0.0336	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,617.83070	1,697.643	18.06	0.9664	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			10.50380	8.279	24.63	0.0203	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,616.30380	2,695.079	24.63	0.9797	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			99.29860	82.789	16.37	0.2005	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			705.09860	769.589	16.37	0.7995	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put			822,579.30000	822,661.000	24.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	24.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put			876,579.30000	876,661.000	24.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	24.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put			877,579.30000	877,661.000	24.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	24.71	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put			875,579.30000	875,661.000	24.71	1.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call			0.00000	0.000	24.71	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			129.69660	121.370	18.58	0.1724	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,525.99660	1,601.470	18.58	0.8276	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			55.36630	51.644	20.39	0.0791	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,451.66630	2,531.744	20.39	0.9209	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			327.23790	305.533	16.80	0.3741	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			723.53790	785.633	16.80	0.6259	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			548.86270	524.606	16.99	0.4606	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			738.66270	799.606	16.99	0.5394	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			286.10730	274.740	18.63	0.2721	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			1,475.90730	1,549.740	18.63	0.7279	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,024.79940	979.016	14.70	0.7238	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			214.59940	254.016	14.70	0.2762	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			667.53430	650.312	18.71	0.4111	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,402.33430	1,474.812	18.71	0.5889	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			500.11340	487.136	21.11	0.3083	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,234.91340	2,311.636	21.11	0.6917	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,016.85230	990.827	17.37	0.5679	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			751.65230	815.327	17.37	0.4321	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			14.82160		14.97810			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.89260		15.04990			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.97080		15.12800			0.0000	258,875,073.60	17,292	115,648
€ / R	On	17/09/2018	Foreign Exchange Future			15.25350		15.41440			0.0000	19,066,875.00	1,250	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.53170		15.69580			0.0000	0.00	0	4,549
€ / R	On	18/03/2019	Foreign Exchange Future			15.84090		16.00830			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.10240		16.26740			0.0000	0.00	0	5,256
Total € / R Future												277,941,948.60	18,542	185,272
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			310.38910	437.706	12.25	0.8836	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			48.48910	19.305	12.25	0.1164	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			179.00060	252.252	10.99	0.5605	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			248.90060	164.852	10.99	0.4395	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			37.28930	48.518	10.61	0.1422	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			865.28930	719.318	10.61	0.8578	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,129.85070	1,973.297	14.47	0.9917	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			1.85070	2.497	14.47	0.0083	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			225.43420	289.283	11.14	0.5078	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			353.43420	260.083	11.14	0.4922	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			631.98100	747.997	12.50	0.7912	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			129.98100	88.797	12.50	0.2088	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			69.83470	44.404	13.14	0.1150	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			941.83470	1,073.604	13.14	0.8850	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			46.93590	66.788	10.67	0.1825	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			774.93590	637.588	10.67	0.8175	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,136.94600	983.904	11.26	0.9268	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			18.94600	23.104	11.26	0.0732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			31.52870	18.960	13.86	0.0536	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,343.52870	1,488.160	13.86	0.9464	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,633.73610	1,479.334	13.20	0.9731	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			5.73610	8.534	13.20	0.0269	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			911.21080	761.750	10.57	0.8758	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			33.21080	40.950	10.57	0.1242	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			238.82050	171.660	11.68	0.3595	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			360.82050	450.860	11.68	0.6405	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,502.08370	6,659.242	23.97	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.08370	0.042	23.97	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,175.24200	1,022.095	11.41	0.9325	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			17.24200	21.295	11.41	0.0675	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,422.56770	5,579.513	23.97	0.9992	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.56770	0.314	23.97	0.0008	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,484.08990	3,641.067	20.11	0.9951	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			2.08990	1.867	20.11	0.0049	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,388.24460	1,234.544	12.25	0.9564	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			10.24460	13.744	12.25	0.0436	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			160.55680	111.510	12.22	0.2532	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	15.50	Put			532.55680	640.710	12.22	0.7468	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			157.98260	109.581	12.24	0.2495	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			539.98260	648.781	12.24	0.7505	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			163.17010	113.473	12.20	0.2569	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			525.17010	632.673	12.20	0.7431	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			286.95880	230.803	12.92	0.2983	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			872.55880	977.303	12.92	0.7017	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,217.54750	6,377.929	18.93	0.9974	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,931.43800	1,770.853	10.92	0.9610	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			17.03800	17.353	10.92	0.0390	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,234.98980	1,091.770	10.71	0.8451	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			70.58980	88.270	10.71	0.1549	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			106.01020	79.730	14.38	0.1189	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,491.09710	1,620.336	14.08	0.8384	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			145.49710	113.836	14.08	0.1616	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			328.07720	265.483	12.68	0.3350	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			763.67720	861.983	12.68	0.6650	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			104.95270	78.879	14.39	0.1178	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			15.47820	13.080	18.26	0.0205	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.94750	1.429	18.93	0.0026	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,161.07820	4,319.580	18.26	0.9795	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,800.55270	1,935.379	14.39	0.8822	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			103.90330	78.039	14.40	0.1167	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,809.50330	1,944.539	14.40	0.8833	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,791.61020	1,926.230	14.38	0.8811	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,342.89280	2,479.407	15.23	0.8590	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			157.71670	130.286	15.24	0.1402	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,351.91670	2,488.586	15.24	0.8598	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			156.74740	129.471	15.25	0.1394	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,360.94740	2,497.771	15.25	0.8606	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			158.69280	131.107	15.23	0.1410	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			870.55930	953.459	12.92	0.5375	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			736.50510	651.339	12.90	0.4663	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			858.20510	940.439	12.90	0.5337	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			732.67230	647.843	12.91	0.4644	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			864.37230	946.943	12.91	0.5356	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			728.85930	644.359	12.92	0.4625	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,310.72730	1,402.377	13.72	0.5953	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			705.06240	631.956	13.73	0.4032	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,317.66240	1,409.556	13.73	0.5968	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			711.21330	637.618	13.71	0.4061	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,303.81330	1,395.218	13.71	0.5939	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			708.12730	634.777	13.72	0.4047	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												277,941,948.60	18,542	792,779
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.38560		9.46740			0.0000	150,169.60	16	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.49910		9.58160			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.60970		9.69280			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.84150		9.92440			0.0000	0.00	0	0
Total AU\$ / R Future												150,169.60	16	24,206
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			7.24870	4.056	13.20	0.0218	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,029.84870	1,108.456	13.20	0.9782	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			7.04650	3.947	13.24	0.0212	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,039.64650	1,118.347	13.24	0.9788	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			6.85020	3.842	13.28	0.0207	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,049.45020	1,128.242	13.28	0.9793	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,558.72300	1,634.755	13.71	0.9582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			19.95470	13.574	13.72	0.0410	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,568.35470	1,644.474	13.72	0.9590	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			20.69830	14.143	13.70	0.0425	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,549.09830	1,625.043	13.70	0.9575	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			20.32300	13.855	13.71	0.0418	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			45.86570	37.964	14.73	0.0769	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,833.06570	1,908.264	14.73	0.9231	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			45.35340	37.535	14.74	0.0761	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,842.55340	1,917.835	14.74	0.9239	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			46.38580	38.400	14.71	0.0777	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,823.58580	1,898.700	14.71	0.9223	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			220.00760	196.992	13.63	0.2466	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,295.60760	1,355.492	13.63	0.7534	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			218.21930	195.359	13.64	0.2449	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,303.81930	1,363.859	13.64	0.7551	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			216.44620	193.741	13.65	0.2432	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,312.04620	1,372.241	13.65	0.7568	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												150,169.60	16	24,206
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.61850		9.69160			0.0000	0.00	0	1,520
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.86710		9.94300			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,520
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			2.63050	1.181	11.70	0.0078	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,131.03050	1,202.681	11.70	0.9922	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			2.49820	1.115	11.70	0.0074	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,140.89820	1,212.615	11.70	0.9926	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			2.76910	1.252	11.70	0.0082	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,121.16910	1,192.752	11.70	0.9918	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			659.84490	602.921	12.07	0.6762	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			196.84490	215.821	12.07	0.3238	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			653.44840	596.750	12.08	0.6723	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			200.44840	219.650	12.08	0.3277	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			666.28560	609.137	12.06	0.6801	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			193.28560	212.037	12.06	0.3199	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,520
CHF / R	On	18/06/2018	Foreign Exchange Future			12.56610		12.74740			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.81590		13.00350			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			13.06290		13.25310			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.56380		13.76090			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			10.97810	7.661	17.46	0.0232	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,803.57810	1,981.561	17.46	0.9768	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			10.86580	7.589	17.50	0.0230	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,813.46580	1,991.489	17.50	0.9770	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			11.09250	7.734	17.42	0.0234	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,793.69250	1,971.634	17.42	0.9766	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			47.22050	35.483	15.71	0.0648	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,073.72050	2,249.583	15.71	0.9352	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			46.75740	35.135	15.73	0.0642	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,083.25740	2,259.235	15.73	0.9358	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			46.29810	34.791	15.75	0.0636	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,092.79810	2,268.891	15.75	0.9364	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			549.92670	461.985	12.51	0.4763	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			506.82670	609.085	12.51	0.5237	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			545.25640	458.273	12.52	0.4734	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			512.15640	615.373	12.52	0.5266	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			554.62730	465.722	12.49	0.4792	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			501.52730	602.822	12.49	0.5208	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			472.58810	415.997	14.43	0.3268	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,431.68810	1,572.197	14.43	0.6732	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			470.35320	414.011	14.45	0.3254	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,439.45320	1,580.211	14.45	0.6746	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			468.12570	412.038	14.46	0.3241	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,447.22570	1,588.238	14.46	0.6759	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			1.92040		1.93860			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93640		1.95460			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			1.95140		1.96960			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98250		2.00030			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			125.36390	85.605	12.40	0.1676	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			939.36390	1,081.605	12.40	0.8324	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			109.25270	73.601	12.53	0.1472	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,023.25270	1,169.601	12.53	0.8528	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			143.71420	99.460	12.27	0.1904	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			857.71420	995.460	12.27	0.8096	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,919.37620	2,067.384	13.75	0.8475	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			153.76420	121.889	13.86	0.1425	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,007.76420	2,157.889	13.86	0.8575	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			143.02060	113.129	13.98	0.1333	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,097.02060	2,249.129	13.98	0.8667	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			165.37620	131.384	13.75	0.1525	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,113.18260	987.457	12.19	0.6049	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			517.18260	573.457	12.19	0.3951	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,055.80570	934.131	12.23	0.5843	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			559.80570	620.131	12.23	0.4157	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,172.62130	1,042.925	12.15	0.6254	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			476.62130	528.925	12.15	0.3746	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,280.96580	1,171.309	13.06	0.5459	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			977.96580	1,046.309	13.06	0.4541	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,233.71060	1,126.765	13.11	0.5317	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,030.71060	1,101.765	13.11	0.4683	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,187.91450	1,083.674	13.15	0.5176	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,084.91450	1,158.674	13.15	0.4824	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			2.01200		2.03220			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.05060		2.07120			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08910		2.11040			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24050		2.26170			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			45.87630	27.834	14.67	0.0551	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,923.87630	2,107.834	14.67	0.9449	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			40.82930	25.540	14.93	0.0504	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,018.82930	2,205.540	14.93	0.9496	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			51.58040	30.418	14.41	0.0604	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,829.58040	2,010.418	14.41	0.9396	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			104.01540	87.524	15.46	0.0948	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			2,892.01540	3,081.523	15.46	0.9052	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			96.06760	81.490	15.53	0.0890	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,984.06760	3,175.490	15.53	0.9110	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			88.69580	75.881	15.60	0.0834	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,076.69580	3,269.881	15.60	0.9166	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			757.82720	842.632	13.14	0.4624	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			1,013.76740	889.803	13.21	0.5198	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			809.76740	898.803	13.21	0.4802	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			967.52200	847.775	13.28	0.5023	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			863.52200	956.775	13.28	0.4977	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			1,061.82720	933.632	13.14	0.5376	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,981.59340	1,832.885	13.49	0.6512	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			764.59340	827.884	13.49	0.3488	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,925.01440	1,779.120	13.55	0.6389	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			808.01440	874.120	13.55	0.3611	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,869.79200	1,727.067	13.61	0.6267	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			852.79200	922.067	13.61	0.3733	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			1.54050		1.55300			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.56080		1.57350			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.57970		1.59240			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.67310		1.68550			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			13.84920	9.296	16.16	0.0246	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,083.84920	2,204.296	16.16	0.9754	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			11.80720	7.927	16.32	0.0212	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,181.80720	2,302.927	16.32	0.9788	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			16.25490	10.916	15.99	0.0286	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,986.25490	2,105.916	15.99	0.9714	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,915.28790	3,031.764	16.63	0.9424	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			59.71280	47.262	16.42	0.0675	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,724.71280	2,839.262	16.42	0.9325	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			55.16760	43.552	16.54	0.0626	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,820.16760	2,935.552	16.54	0.9374	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			50.28790	39.764	16.63	0.0576	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			796.83490	716.692	13.07	0.5442	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			572.83490	619.692	13.07	0.4558	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			749.49180	672.556	13.17	0.5206	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			625.49180	675.556	13.17	0.4794	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			846.62600	763.284	12.98	0.5682	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			522.62600	566.284	12.98	0.4318	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			785.65390	727.758	15.06	0.4085	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			1,530.65390	1,596.758	15.06	0.5915	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			756.69980	700.584	15.16	0.3961	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,601.69980	1,669.584	15.16	0.6039	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			815.83200	756.118	14.96	0.4213	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,460.83200	1,525.118	14.96	0.5787	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			0.11900		0.11980			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11710		0.11930			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11680		0.11830			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11580		0.11600			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			1.55650		1.56670			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.58000		1.59040			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60260		1.61340			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64850		1.65940			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			8.85730		8.96450			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.96000		9.06770			0.0000	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.06010		9.16780			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.58970		9.69710			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			12.06260	6.899	13.88	0.0351	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			887.56260	989.599	13.88	0.9649	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			11.66740	6.707	13.92	0.0342	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			897.16740	999.407	13.92	0.9658	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			12.47100	7.097	13.84	0.0361	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			877.97100	979.797	13.84	0.9639	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			71.72760	53.070	13.86	0.1356	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			934.02760	1,023.070	13.86	0.8644	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			70.58470	52.067	13.88	0.1334	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			942.88470	1,032.067	13.88	0.8666	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			72.88970	54.091	13.85	0.1378	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			925.18970	1,014.091	13.85	0.8622	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			505.77350	435.797	12.41	0.5812	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			257.97350	295.697	12.41	0.4188	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			500.10950	430.565	12.41	0.5768	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			262.30950	300.465	12.41	0.4232	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			494.49230	425.382	12.42	0.5725	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			266.69230	305.282	12.42	0.4275	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			471.63890	422.259	13.67	0.4378	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			694.53890	752.559	13.67	0.5622	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			468.12250	419.031	13.69	0.4353	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			701.02250	759.331	13.69	0.5647	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			475.18120	425.518	13.66	0.4404	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			688.08120	745.818	13.66	0.5596	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			1.25230		1.25870			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26030		1.26580			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26810		1.27270			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33600		1.34020			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			613.00000	677.000		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			713.00000	777.000		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			513.00000	577.000		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			1,042.00000	1,097.000		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			1,142.00000	1,197.000		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			942.00000	997.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			27.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			0.00000	19.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			227.00000	181.000		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			127.00000	81.000		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			202.00000	160.000		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			102.00000	60.000		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			302.00000	260.000		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			1.43430		1.43610			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future			1.44010		1.44190			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			1.23960		1.24280			0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.24870		1.25190			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			8.91900	0.11181	8.85670			0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.81910	0.11181	8.75600			0.0000	0.00	0	0
Total R / ¥ Future											0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Call		0.11181	961.74430	1,235.240	13.84	0.5658	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put		0.11181	1,194.74430	845.240	13.84	0.4342	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call		0.11181	917.55200	1,176.949	13.79	0.5506	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put		0.11181	1,250.55200	886.949	13.79	0.4494	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call		0.11181	1,007.40410	1,295.029	13.89	0.5808	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put		0.11181	1,140.40410	805.029	13.89	0.4192	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put		0.11181	1,551.11330	1,139.738	13.83	0.5266	0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call		0.11181	718.11330	929.738	13.83	0.4734	0.00	0	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call		0.11181	1,755.88510	2,065.572	14.65	0.4780	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put		0.11181	2,895.88510	2,574.572	14.65	0.5220	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call		0.11181	5,138.73620	5,643.751	16.79	0.7828	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put		0.11181	978.73620	852.751	16.79	0.2172	0.00	0	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call		0.11181	1,710.71860	2,016.160	14.62	0.4711	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put		0.11181	2,950.71860	2,625.160	14.62	0.5289	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call		0.11181	1,666.23990	1,967.440	14.59	0.4641	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put		0.11181	3,006.23990	2,676.440	14.59	0.5359	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			8.83920	0.11181	8.77640			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68060	0.11181	8.61790			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		0.11181	2,727.39650	3,129.714	15.15	0.6334	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11181	1,663.39650	1,437.714	15.15	0.3666	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11181	2,665.46020	3,063.586	15.11	0.6267	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		0.11181	1,701.46020	1,471.586	15.11	0.3733	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Call		0.11181	2,790.01850	3,196.469	15.19	0.6400	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.66	Put		0.11181	1,626.01850	1,404.469	15.19	0.3600	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Call		0.11181	1,548.40750	1,842.811	14.32	0.4731	0.00	0	0
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11181	2,684.40750	2,350.811	14.32	0.5269	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11181	3,513.44390	3,952.784	15.85	0.5565	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11181	3,334.44390	3,146.784	15.85	0.4435	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11181	3,458.72580	3,893.851	15.81	0.5521	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11181	3,379.72580	3,187.851	15.81	0.4479	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11181	3,404.46370	3,835.349	15.78	0.5476	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11181	3,425.46370	3,229.349	15.78	0.4524	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			9.22740		9.29700			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.35520		9.42610			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.47730		9.54850			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.06180		10.13230			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			14.39670	9.129	12.83	0.0462	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			817.39670	881.729	12.83	0.9538	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			13.88860	8.783	12.84	0.0447	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			826.88860	891.383	12.84	0.9553	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			14.92160	9.487	12.81	0.0478	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			807.92160	872.087	12.81	0.9522	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			114.45160	94.062	12.72	0.2211	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			688.35160	738.862	12.72	0.7789	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			112.62580	92.503	12.74	0.2180	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			696.52580	747.303	12.74	0.7820	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			116.30700	95.645	12.69	0.2243	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			680.20700	730.445	12.69	0.7757	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			459.22970	411.234	11.63	0.5666	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			280.72970	303.934	11.63	0.4334	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			453.94110	406.280	11.64	0.5621	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			285.44110	308.980	11.64	0.4379	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			464.56060	416.234	11.62	0.5711	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			276.06060	298.934	11.62	0.4289	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			485.99650	513.063	12.50	0.4579	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			617.47970	573.635	12.48	0.5479	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			475.17970	501.835	12.48	0.4521	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			612.87270	569.233	12.49	0.5450	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			480.57270	507.433	12.49	0.4550	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			608.29650	564.863	12.50	0.5421	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			2.89240		2.90440			0.0000	0.00	0	12,120
TRY / R	On	17/09/2018	Foreign Exchange Future			2.84520		2.85780			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.79840		2.81040			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.79850		2.80980			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			0.49180	0.385	21.70	0.0048	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			756.09180	767.984	21.70	0.9952	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.49580	0.387	21.94	0.0048	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			766.09580	777.987	21.94	0.9952	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.48800	0.382	21.47	0.0049	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			746.08800	757.982	21.47	0.9951	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.23500	4.082	14.28	0.0398	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			506.43500	518.882	14.28	0.9602	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.92670	3.821	14.31	0.0375	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			516.12670	528.621	14.31	0.9625	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.56560	4.361	14.24	0.0422	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			496.76560	509.162	14.24	0.9578	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			60.33360	55.259	13.10	0.3065	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			219.93360	226.859	13.10	0.6935	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			57.84520	52.928	13.14	0.2962	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			227.44520	234.528	13.14	0.7038	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			62.92010	57.684	13.06	0.3171	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			212.52010	219.284	13.06	0.6829	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			25.16120	23.733	16.28	0.1080	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			745.36120	755.234	16.28	0.8920	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			24.72060	23.327	16.35	0.1062	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			754.92060	764.827	16.35	0.8938	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			25.61470	24.152	16.22	0.1100	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			735.81470	745.652	16.22	0.8900	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			1.23350		1.24590			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.21130		1.22410			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.19130		1.20410			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.15310		1.16700			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									1 899 073 362.10	138,016	1,644,242
Total Options									217 211.60	1,000	3,077,539
Grand Total:									1,899,290,573.70	139,016	4,721,781