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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/04/2018	Foreign Exchange Future	11.92920	11.98170			0.0000	226,654,800.00	19,000	19,000
\$ / R	On	24/04/2018	Foreign Exchange Future	11.93420	11.98850			0.0000	0.00	0	70
\$ / R	On	25/04/2018	Foreign Exchange Future	11.93600	11.99030			0.0000	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Future	11.93770	11.99200			0.0000	0.00	0	1,846
\$ / R	On	30/04/2018	Foreign Exchange Future	11.94460	11.99850			0.0000	0.00	0	396
\$ / R	On	02/05/2018	Foreign Exchange Future	11.94780	12.00180			0.0000	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Future	11.95110	12.00510			0.0000	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Future	11.95600	12.01000			0.0000	0.00	0	46,000
\$ / R	On	09/05/2018	Foreign Exchange Future	11.95930	12.01320			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future	11.96250	12.01650			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future	11.96740	12.02140			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future	11.96910	12.02300			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future	11.97400	12.02800			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future	11.99430	12.04850			0.0000	0.00	0	181
\$ / R	On	08/06/2018	Foreign Exchange Future	12.00670	12.06110			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future	12.02210	12.07670			0.0000	427,770,362.20	35,582	926,862
\$ / R	On	29/06/2018	Foreign Exchange Future	12.03890	12.09350			0.0000	0.00	0	1,790
\$ / R	On	02/07/2018	Foreign Exchange Future	12.04340	12.09810			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future	12.04950	12.10420			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future	12.07080	12.12550			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future	12.07670	12.13160			0.0000	0.00	0	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	25/07/2018	Foreign Exchange Future			12.07820		12.13310			0.0000	0.00	0	70
\$ / R	On	27/07/2018	Foreign Exchange Future			12.08120		12.13610			0.0000	0.00	0	1,345
\$ / R	On	31/07/2018	Foreign Exchange Future			12.08720		12.14220			0.0000	0.00	0	1,303
\$ / R	On	07/08/2018	Foreign Exchange Future			12.09760		12.15290			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.10660		12.16200			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.13350		12.18950			0.0000	0.00	0	1,666
\$ / R	On	17/09/2018	Foreign Exchange Future			12.15890		12.21540			0.0000	0.00	0	56,865
\$ / R	On	28/09/2018	Foreign Exchange Future			12.17530		12.23210			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.21550		12.27300			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.22130		12.27900			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.22420		12.28190			0.0000	0.00	0	430
\$ / R	On	05/11/2018	Foreign Exchange Future			12.23140		12.28930			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.24300		12.30120			0.0000	0.00	0	70
\$ / R	On	16/11/2018	Foreign Exchange Future			12.24740		12.30570			0.0000	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Future			12.26770		12.32650			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.28360		12.34280			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.28790		12.34730			0.0000	135,166.90	11	21,666
\$ / R	On	31/12/2018	Foreign Exchange Future			12.31260		12.37250			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.37590		12.43710			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.42300		12.48490			0.0000	0.00	0	2,515
\$ / R	On	27/03/2019	Foreign Exchange Future			12.43590		12.49790			0.0000	0.00	0	4,414
\$ / R	On	14/06/2019	Foreign Exchange Future			12.55810		12.61920			0.0000	0.00	0	3,087
\$ / R	On	13/12/2019	Foreign Exchange Future			12.85040		12.90640			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.14580		13.20120			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.22240		13.28040			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.30240		13.36300			0.0000	0.00	0	0
Total \$ / R Future												654,560,329.10	54,593	1,177,776
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Put			81.37080	112.327	12.75	0.8124	0.00	0	20,000
\$ / R	On	20/04/2018	Foreign Exchange Option	12.03	Call			33.07080	11.527	12.75	0.1876	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,301.50910	2,355.811	37.10	0.9999	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			0.00910	0.011	37.10	0.0001	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			3,009.79330	3,064.077	48.49	0.9996	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			0.09330	0.077	48.49	0.0004	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,819.90650	3,874.108	60.08	0.9996	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			0.20650	0.108	60.08	0.0004	0.00	0	2,000
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Put			161.83840	198.772	12.21	0.7834	0.00	0	0
\$ / R	On	26/04/2018	Foreign Exchange Option	12.11	Call			43.83840	26.472	12.21	0.2166	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			318.53400	268.349	12.04	0.8311	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			20.03400	23.749	12.04	0.1689	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Put			64.03250	77.557	10.88	0.4376	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.91	Call			152.53250	112.157	10.88	0.5624	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Call			266.90750	218.560	11.71	0.7716	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.76	Put			28.40750	33.960	11.71	0.2284	0.00	0	202
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Put			52.03910	62.896	11.10	0.3740	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.87	Call			180.53910	137.496	11.10	0.6260	0.00	0	202

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	12.10	Put			162.18240	196.396	11.51	0.7287	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			60.68240	40.996	11.51	0.2713	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Put			74.44310	90.241	10.71	0.4882	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.94	Call			132.94310	94.841	10.71	0.5118	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Call			81.16750	56.556	11.17	0.3510	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.04	Put			122.66750	151.955	11.17	0.6490	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Call			250.32460	202.739	11.60	0.7487	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.78	Put			31.82460	38.139	11.60	0.2513	0.00	0	100
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,231.67290	3,285.586	41.82	0.9992	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			0.17290	0.186	41.82	0.0008	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Put			169.24060	204.216	11.57	0.7406	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.11	Call			57.74060	38.816	11.57	0.2594	0.00	0	240
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Call			195.28780	151.065	11.21	0.6559	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.85	Put			46.78780	56.466	11.21	0.3441	0.00	0	288
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,801.55150	1,855.441	23.19	0.9997	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			0.05150	0.041	23.19	0.0003	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,661.80750	3,715.656	47.33	0.9991	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			0.30750	0.256	47.33	0.0009	0.00	0	500
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Call			509.16250	456.040	12.83	0.9373	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.50	Put			7.36250	8.240	12.83	0.0627	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Put			40.93700	48.236	11.44	0.2855	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	11.80	Call			242.73700	196.036	11.44	0.7145	0.00	0	2,000
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Put			506.89020	557.953	13.49	0.9552	0.00	0	0
\$ / R	On	02/05/2018	Foreign Exchange Option	12.50	Call			8.69020	5.753	13.49	0.0448	0.00	0	2,000
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Put			284.84690	325.620	12.09	0.8322	0.00	0	0
\$ / R	On	04/05/2018	Foreign Exchange Option	12.25	Call			39.94690	26.720	12.09	0.1678	0.00	0	20,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Put			120.01720	142.947	10.98	0.5534	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.00	Call			130.01720	98.947	10.98	0.4466	0.00	0	100,000
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Put			178.94920	208.809	11.30	0.6742	0.00	0	0
\$ / R	On	07/05/2018	Foreign Exchange Option	12.10	Call			88.94920	64.809	11.30	0.3258	0.00	0	100,000
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,616.91840	3,670.850	33.97	0.9994	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			0.11840	0.149	33.97	0.0006	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			734.44830	785.398	13.96	0.9694	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			7.64830	4.698	13.96	0.0306	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			0.20850	0.123	19.39	0.0008	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,847.00850	1,900.823	19.39	0.9992	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,383.61370	2,437.574	22.00	0.9996	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			0.11370	0.074	22.00	0.0004	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,478.73480	2,532.705	21.92	0.9994	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			0.13480	0.105	21.92	0.0006	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			12.12300	8.025	13.83	0.0448	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			740.72300	790.625	13.83	0.9552	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,738.63700	3,792.635	28.39	0.9998	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			0.03700	0.035	28.39	0.0002	0.00	0	11,000
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,277.18670	2,331.039	20.49	0.9992	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			0.18670	0.139	20.49	0.0008	0.00	0	0

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\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Put		266.61780	299.371	12.03	0.7148	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	12.20	Call		89.61780	68.471	12.03	0.2852	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Call		1,124.38110	1,070.342	14.38	0.9921	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	10.90	Put		1.38110	1.242	14.38	0.0079	0.00	0	1,000
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Call		362.04950	315.535	11.08	0.7792	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	11.70	Put		39.04950	46.435	11.08	0.2208	0.00	0	1,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put		150.53130	170.808	11.49	0.5197	0.00	0	51,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call		178.53130	144.808	11.49	0.4803	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,841.97650	3,896.138	27.04	0.9986	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		0.47650	0.438	27.04	0.0014	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		3,382.26120	3,436.487	25.80	0.9974	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		0.76120	0.787	25.80	0.0026	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,753.91790	1,807.399	16.65	0.9923	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		2.41790	1.699	16.65	0.0077	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Put		783.43150	828.091	14.01	0.8841	0.00	0	0
\$ / R	On	08/06/2018	Foreign Exchange Option	12.80	Call		44.53150	34.791	14.01	0.1159	0.00	0	1,746
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call		0.01640	0.010	23.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put		5,623.31640	5,677.910	23.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call		0.01600	0.009	23.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put		5,633.31600	5,687.909	23.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call		0.01690	0.010	23.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put		5,613.31690	5,667.910	23.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call		10.12210	7.470	15.65	0.0261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put		1,573.42210	1,625.370	15.65	0.9739	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call		36.08130	28.302	14.51	0.0880	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put		1,009.38130	1,056.202	14.51	0.9120	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		4,303.66500	4,358.146	23.61	0.9992	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call		0.36500	0.246	23.61	0.0008	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call		1,084.75030	1,031.643	12.44	0.9618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put		8.05030	9.543	12.44	0.0382	0.00	0	60,750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call		39.87320	31.416	14.39	0.0968	0.00	0	15,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put		963.17320	1,009.316	14.39	0.9032	0.00	0	21,728
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put		3,034.64640	3,089.216	20.89	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call		1.34640	1.316	20.89	0.0042	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call		43.19950	34.159	14.29	0.1044	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put		926.49950	972.059	14.29	0.8956	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put		3,064.64730	3,119.219	21.06	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call		1.34730	1.319	21.06	0.0042	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call		107.49990	89.288	13.09	0.2414	0.00	0	10,050
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put		530.79990	567.188	13.09	0.7586	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put		3,424.67690	3,479.280	23.05	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call		1.37690	1.380	23.05	0.0040	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call		8.81560	6.499	15.76	0.0230	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put		1,632.11560	1,684.399	15.76	0.9770	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call		278.39790	240.143	11.69	0.5249	0.00	0	3,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put		201.69790	218.043	11.69	0.4751	0.00	0	39,050

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	14.81	Put			2,734.65590	2,789.195	19.23	0.9955	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			1.35590	1.295	19.23	0.0045	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			621.05570	570.912	11.31	0.8373	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			44.35570	48.812	11.31	0.1627	488,124.00	10,000	40,216
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			65.85000	53.116	13.75	0.1545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			739.15000	781.016	13.75	0.8455	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,443.56690	4,498.077	23.61	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			0.26690	0.177	23.61	0.0006	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,634.66720	2,689.195	18.68	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			1.36720	1.295	18.68	0.0046	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			22.00210	16.459	15.07	0.0538	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,245.30210	1,294.359	15.07	0.9462	0.00	0	25,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,454.68090	3,509.286	23.22	0.9960	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			1.38090	1.386	23.22	0.0040	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			28.42080	22.065	14.82	0.0701	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,121.72080	1,169.965	14.82	0.9299	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			130.44800	109.418	12.81	0.2861	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			453.74800	487.318	12.81	0.7139	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			14.61200	10.836	15.38	0.0368	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,417.91200	1,468.736	15.38	0.9632	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,413.58550	4,468.090	23.61	0.9994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			0.28550	0.190	23.61	0.0006	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			25.74700	19.806	14.93	0.0635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,169.04700	1,217.706	14.93	0.9365	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,354.66840	3,409.265	22.67	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			1.36840	1.366	22.67	0.0041	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			15.29550	11.351	15.34	0.0384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,398.59550	1,449.251	15.34	0.9616	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			4,083.89220	4,138.307	23.61	0.9987	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			0.59220	0.407	23.61	0.0013	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			3.50420	2.591	16.44	0.0097	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			2,026.80420	2,080.491	16.44	0.9903	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,303.33590	5,357.922	23.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			0.03590	0.022	23.61	0.0001	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			4.41200	3.255	16.27	0.0120	0.00	0	30,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,927.71200	1,981.155	16.27	0.9880	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,203.34560	5,257.928	23.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			0.04560	0.028	23.61	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			6.53150	4.811	15.98	0.0173	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,759.83150	1,812.711	15.98	0.9827	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,333.64150	4,388.129	23.61	0.9993	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			0.34150	0.229	23.61	0.0007	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			5,133.35390	5,187.933	23.61	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			0.05390	0.033	23.61	0.0001	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			6.38250	4.701	16.00	0.0170	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,769.68250	1,822.601	16.00	0.9830	0.00	0	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	17.00	Put			4,923.38860	4,977.956	23.61	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			0.08860	0.056	23.61	0.0002	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			5.55690	4.094	16.10	0.0149	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,828.85690	1,881.994	16.10	0.9851	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			173.67100	147.900	12.39	0.3649	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			346.97100	375.800	12.39	0.6351	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			7.85560	5.788	15.84	0.0206	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,681.15560	1,733.688	15.84	0.9794	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,843.40680	4,897.968	23.61	0.9998	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			0.10680	0.068	23.61	0.0002	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			2.48320	1.846	16.70	0.0070	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,175.78320	2,229.746	16.70	0.9930	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			170.42250	144.984	12.42	0.3592	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			353.72250	382.884	12.42	0.6408	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			6.99980	5.156	15.93	0.0185	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,730.29980	1,783.056	15.93	0.9815	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,573.49890	4,628.030	23.61	0.9996	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			0.19890	0.130	23.61	0.0004	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			6.84010	5.038	15.94	0.0181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,740.14010	1,792.938	15.94	0.9819	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,714.60480	3,768.829	23.61	0.9973	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			1.30480	0.929	23.61	0.0027	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,454.70000	2,509.205	17.68	0.9951	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			1.40000	1.305	17.68	0.0049	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			13.95880	10.343	15.41	0.0352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,437.25880	1,488.243	15.41	0.9648	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			157.97680	133.848	12.53	0.3370	0.00	0	4,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			381.27680	411.748	12.53	0.6630	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,224.65600	3,279.242	21.95	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			1.35600	1.342	21.95	0.0041	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			221.23830	190.958	12.02	0.4442	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			264.53830	288.858	12.02	0.5558	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			26.78360	20.742	14.90	0.0662	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,150.08360	1,198.642	14.90	0.9338	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			3,144.65070	3,199.230	21.50	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			1.35070	1.330	21.50	0.0042	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1.35250	1.334	21.67	0.0041	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,174.65250	3,229.234	21.67	0.9959	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,473.30000	8,527.900	23.61	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.00000	0.000	23.61	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,924.64610	2,979.205	20.28	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			1.34610	1.305	20.28	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			276.54670	301.577	12.08	0.5686	0.00	0	155,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			213.24670	183.677	12.08	0.4314	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			209.34520	180.130	12.11	0.4250	90,065.05	500	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			282.64520	308.030	12.11	0.5750	0.00	0	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	11.20	Call			893.23670	839.975	11.84	0.9316	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			16.53670	17.875	11.84	0.0684	0.00	0	2,550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			340.27560	368.768	12.36	0.6294	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			176.97560	150.868	12.36	0.3706	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Call			430.13110	384.844	11.50	0.6952	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.75	Put			103.43110	112.744	11.50	0.3048	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Put			1,292.94910	1,342.557	15.15	0.9516	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.35	Call			19.64910	14.657	15.15	0.0484	0.00	0	60,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Call			334.05510	292.762	11.61	0.5944	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.90	Put			157.35510	170.662	11.61	0.4056	0.00	0	9,500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Put			27.47660	28.312	11.39	0.1040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.35	Call			754.17660	700.411	11.39	0.8960	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Put			37.93290	40.270	11.27	0.1398	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.45	Call			664.63290	612.370	11.27	0.8602	0.00	0	10,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Call			416.46840	371.671	11.51	0.6822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.77	Put			109.76840	119.571	11.51	0.3178	0.00	0	76,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Put			88.69460	96.853	11.46	0.2732	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.70	Call			465.39460	418.953	11.46	0.7268	0.00	0	60
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Put			270.51160	295.187	12.05	0.5623	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.13	Call			217.21160	187.287	12.05	0.4377	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Call			540.45590	491.978	11.39	0.7856	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.60	Put			63.75590	69.878	11.39	0.2144	0.00	0	12,000
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Call			396.45880	352.418	11.54	0.6624	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.80	Put			119.75880	130.318	11.54	0.3376	0.00	0	1,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Call			248.25090	214.342	11.86	0.4838	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.06	Put			231.55090	252.242	11.86	0.5162	0.00	0	150
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Put			491.74300	526.758	12.95	0.7370	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.45	Call			118.44300	98.858	12.95	0.2630	0.00	0	150
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			4,007.46120	4,061.835	22.51	0.9979	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			0.96120	0.735	22.51	0.0021	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,528.44910	3,582.958	22.36	0.9949	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			1.94910	1.858	22.36	0.0051	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,717.78460	1,770.060	15.83	0.9718	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			11.28460	8.960	15.83	0.0282	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,890.25060	1,943.305	15.94	0.9787	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			8.35060	6.705	15.94	0.0213	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,517.39420	1,568.110	15.47	0.9501	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			21.59420	17.610	15.47	0.0499	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			291.85740	259.407	12.04	0.4991	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			257.65740	279.907	12.04	0.5009	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,642.27710	1,693.917	15.61	0.9609	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			16.47710	13.417	15.61	0.0391	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,698.70820	1,748.985	15.80	0.9494	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			24.20820	19.785	15.80	0.0506	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,590.70780	3,645.849	20.16	0.9935	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			2.30780	2.549	20.16	0.0065	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	24/07/2018	Foreign Exchange Option	14.45	Call			9.81800	7.541	16.65	0.0203	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,328.21800	2,380.841	16.65	0.9797	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,810.02950	3,865.046	20.24	0.9954	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			1.62950	1.746	20.24	0.0046	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			2,073.06550	2,124.908	16.31	0.9697	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			14.66550	11.608	16.31	0.0303	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,170.05480	2,222.199	16.50	0.9729	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			13.15480	10.399	16.50	0.0271	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Put			275.48270	297.046	12.20	0.4763	0.00	0	0
\$ / R	On	27/07/2018	Foreign Exchange Option	12.06	Call			351.58270	318.246	12.20	0.5237	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			2.18210	2.183	19.48	0.0056	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,690.46630	1,740.508	15.88	0.9359	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			32.66630	27.708	15.88	0.0641	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,178.61230	4,233.625	19.48	0.9977	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			0.81230	0.825	19.48	0.0023	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,679.98210	3,734.983	19.48	0.9944	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			270.26270	244.921	12.84	0.4122	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			35.32900	30.384	15.99	0.0671	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,742.42900	1,792.784	15.99	0.9329	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			4,028.29480	4,083.553	18.91	0.9969	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			1.19480	1.153	18.91	0.0031	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			437.36270	467.321	12.84	0.5878	0.00	0	1,880
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,473.16240	2,526.164	17.15	0.9709	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			15.16240	12.764	17.15	0.0291	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,381.43280	4,437.303	17.63	0.9978	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			0.93280	0.803	17.63	0.0022	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,862.93860	3,918.623	17.63	0.9947	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			2.43860	2.123	17.63	0.0053	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,669.60150	1,718.738	15.82	0.9014	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			59.10150	52.238	15.82	0.0986	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,927.29670	3,983.353	16.90	0.9945	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			2.69670	2.253	16.90	0.0055	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			204.69660	186.935	14.01	0.2856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			839.29660	878.034	14.01	0.7144	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,246.54970	1,193.580	11.46	0.9179	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			31.14970	34.680	11.46	0.0821	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			182.19240	166.056	14.23	0.2582	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			926.79240	967.156	14.23	0.7418	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,938.93410	2,993.329	16.91	0.9747	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			14.33410	12.229	16.91	0.0253	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			296.94730	272.902	13.29	0.3898	0.00	0	1,600
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			581.54730	614.002	13.29	0.6102	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			264.16470	242.285	13.52	0.3542	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			658.76470	693.385	13.52	0.6458	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,758.21740	3,814.141	16.90	0.9928	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			3.61740	3.041	16.90	0.0072	0.00	0	5,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,827.80720	3,883.789	16.90	0.9935	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			3.20720	2.689	16.90	0.0065	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			253.15920	232.030	13.60	0.3419	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			687.75920	723.130	13.60	0.6581	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,522.10930	1,569.567	15.47	0.8662	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			87.50930	78.467	15.47	0.1338	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			80.15170	71.766	15.59	0.1236	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,594.75170	1,642.866	15.59	0.8764	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,805.14760	4,861.543	16.90	0.9988	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			0.54760	0.443	16.90	0.0012	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			120.15960	108.745	15.03	0.1781	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,264.75960	1,309.844	15.03	0.8219	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,867.59290	3,923.606	16.90	0.9939	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			2.99290	2.506	16.90	0.0061	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			653.52850	611.864	12.10	0.6834	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			188.12850	202.964	12.10	0.3166	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			134.54200	122.061	14.82	0.1974	0.00	0	1,250
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,169.14200	1,213.161	14.82	0.8026	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			4,076.67280	4,132.823	16.90	0.9957	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			2.07280	1.723	16.90	0.0043	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Call			591.39370	551.808	12.22	0.6428	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.85	Put			225.99370	242.908	12.22	0.3572	0.00	0	48,200
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Call			506.25630	469.896	12.39	0.5810	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.00	Put			290.85630	310.996	12.39	0.4190	0.00	0	13,300
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Put			1,212.38120	1,256.946	14.92	0.8116	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.30	Call			127.78120	115.846	14.92	0.1884	0.00	0	1,500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Call			754.71220	710.098	11.92	0.7422	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.60	Put			139.31220	151.198	11.92	0.2578	0.00	0	2,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Call			366.96270	338.646	12.88	0.4612	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.30	Put			451.56270	479.746	12.88	0.5388	0.00	0	100
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Call			828.23920	781.409	11.83	0.7788	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.50	Put			112.83920	122.509	11.83	0.2212	0.00	0	45,000
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Put			777.44330	814.927	13.85	0.6929	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.77	Call			222.84330	203.827	13.85	0.3071	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			1,387.86280	1,433.954	15.25	0.8448	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			103.26280	92.854	15.25	0.1552	0.00	0	3,000
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Call			686.20410	643.529	12.04	0.7033	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.70	Put			170.80410	184.629	12.04	0.2967	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Put			800.46180	838.414	13.91	0.7011	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.80	Call			215.86180	197.314	13.91	0.2989	0.00	0	50
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Put			421.36320	448.420	12.77	0.5197	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.25	Call			386.76320	357.320	12.77	0.4803	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Call			843.40140	796.255	11.81	0.7857	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.48	Put			108.00140	117.355	11.81	0.2143	0.00	0	5,200
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			22.11190	18.982	16.91	0.0372	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,666.71190	2,720.082	16.91	0.9628	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	14.87	Call			21.77870	18.691	16.91	0.0367	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,676.37870	2,729.791	16.91	0.9633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			22.44960	19.276	16.91	0.0377	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,657.04960	2,710.376	16.91	0.9623	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,569.05350	4,625.537	16.57	0.9978	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			1.15350	0.837	16.57	0.0022	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			4,020.86160	4,076.932	16.57	0.9946	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			2.96160	2.232	16.57	0.0054	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,653.28260	1,701.330	15.67	0.8737	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			85.38260	76.630	15.67	0.1263	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,276.88140	2,328.362	16.51	0.9153	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			59.88140	53.862	16.51	0.0847	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,817.19170	2,871.573	17.11	0.9465	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			36.19170	32.873	17.11	0.0535	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,742.12460	4,799.478	17.99	0.9928	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			4.02460	3.679	17.99	0.0072	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,196.43030	4,253.446	17.99	0.9859	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			8.33030	7.646	17.99	0.0141	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,638.33880	1,684.698	15.55	0.8430	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			120.23880	108.898	15.55	0.1570	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,527.14970	4,583.909	17.92	0.9900	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			6.44970	5.309	17.92	0.0100	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			279.94500	297.463	12.42	0.3654	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			669.24500	628.863	12.42	0.6346	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			119.10180	108.144	15.63	0.1539	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,689.80180	1,736.744	15.63	0.8461	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,613.33780	2,665.799	16.90	0.9266	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			54.53780	48.799	16.90	0.0734	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Put			1,140.46020	1,180.934	14.65	0.7351	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	13.22	Call			226.16020	208.334	14.65	0.2649	106,042.11	509	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Put			200.33400	212.970	12.19	0.2857	108,401.68	509	51,000
\$ / R	On	16/11/2018	Foreign Exchange Option	11.67	Call			836.03400	790.370	12.19	0.7143	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Call			1,517.42800	1,462.403	12.10	0.9161	0.00	0	0
\$ / R	On	16/11/2018	Foreign Exchange Option	10.83	Put			41.72800	45.003	12.10	0.0839	22,906.68	509	51,000
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,990.68940	5,048.361	18.38	0.9895	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			7.18940	6.061	18.38	0.0105	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,387.72830	4,444.502	18.38	0.9803	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			14.22830	12.202	18.38	0.0197	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,629.17760	1,674.172	15.53	0.8165	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			155.67760	141.872	15.53	0.1835	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,497.57760	1,540.732	15.32	0.7859	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			190.37760	174.332	15.32	0.2141	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,389.44670	3,443.835	17.96	0.9473	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			42.24670	37.435	17.96	0.0527	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			65.55530	58.925	17.15	0.0803	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,798.25530	2,851.025	17.15	0.9197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			970.02100	1,006.238	14.25	0.6664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			317.32100	294.138	14.25	0.3336	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			1,125.18670	1,164.054	14.60	0.7074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			272.48670	251.953	14.60	0.2926	0.00	0	7,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			621.73300	649.620	13.40	0.5411	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			469.03300	437.520	13.40	0.4589	0.00	0	150
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			914.68490	866.566	12.25	0.7241	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			207.38490	218.667	12.25	0.2759	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			1,625.23320	1,669.819	15.52	0.8050	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			172.53320	157.719	15.52	0.1950	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			327.21320	303.471	14.18	0.3425	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			939.91320	975.571	14.18	0.6575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,640.46800	3,695.446	18.35	0.9534	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			37.76800	33.346	18.35	0.0466	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,617.36500	2,669.471	16.88	0.9090	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			74.66500	67.371	16.88	0.0910	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			65.11330	58.517	17.16	0.0798	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,807.81330	2,860.617	17.16	0.9202	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			65.99930	59.337	17.13	0.0808	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,788.69930	2,841.437	17.13	0.9192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,903.19720	4,960.829	18.42	0.9858	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			10.49720	8.729	18.42	0.0142	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,217.22180	5,275.390	18.36	0.9873	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			9.72180	7.990	18.36	0.0127	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,576.19170	4,633.094	18.36	0.9767	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			18.69170	15.694	18.36	0.0233	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,619.47680	1,662.770	15.43	0.7927	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			191.97680	175.370	15.43	0.2073	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,768.67120	2,819.799	16.88	0.8890	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			105.77120	95.699	16.88	0.1110	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			994.53030	942.945	12.53	0.6876	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			309.63030	319.945	12.53	0.3124	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			844.46500	798.949	12.85	0.6189	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			419.56500	435.949	12.85	0.3811	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			1,196.15700	1,141.022	12.35	0.7619	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			211.25700	218.022	12.35	0.2381	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			2,180.74360	2,122.142	11.95	0.9526	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			25.84360	29.142	11.95	0.0474	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			246.06300	225.971	15.59	0.2264	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,811.16300	1,852.971	15.59	0.7736	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,032.91040	980.554	12.50	0.7029	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			288.01040	297.554	12.50	0.2971	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			2,183.37230	2,229.122	16.06	0.8214	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			188.27230	172.122	16.06	0.1786	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			1,319.61810	1,356.684	14.83	0.6875	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			354.51810	329.684	14.83	0.3125	0.00	0	4,145

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			116.14270	106.088	17.08	0.1148	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,951.24270	3,003.088	17.08	0.8852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			115.54210	105.535	17.09	0.1142	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,960.64210	3,012.535	17.09	0.8858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			116.74480	106.643	17.06	0.1154	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,941.84480	2,993.643	17.06	0.8846	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			497.20680	514.779	13.04	0.4175	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			785.10680	740.679	13.04	0.5825	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			300.56320	278.656	15.88	0.2395	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,061.36320	2,100.556	15.88	0.7605	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			303.63710	281.576	15.86	0.2417	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,044.43710	2,083.476	15.86	0.7583	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			302.09560	280.110	15.87	0.2406	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,052.89560	2,092.010	15.87	0.7594	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			315.75980	297.336	17.28	0.2050	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,229.35980	3,266.936	17.28	0.7950	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			317.52650	299.026	17.26	0.2062	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,211.12650	3,248.626	17.26	0.7938	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			7,145.56950	7,195.958	18.48	0.9592	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			51.96950	46.358	18.48	0.0408	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			316.64350	298.181	17.27	0.2056	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,220.24350	3,257.781	17.27	0.7944	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			600.46990	567.855	16.29	0.3157	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,569.26990	2,592.055	16.29	0.6843	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			598.65970	566.107	16.30	0.3149	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,577.45970	2,600.307	16.30	0.6851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			602.28720	569.610	16.28	0.3166	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,561.08720	2,583.810	16.28	0.6834	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,715.33890	2,738.590	16.48	0.6846	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			625.73890	590.990	16.48	0.3154	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			691.24630	652.701	16.47	0.3320	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,688.24630	2,710.301	16.47	0.6680	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			695.02290	656.341	16.46	0.3336	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,672.02290	2,693.941	16.46	0.6664	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			693.12740	654.517	16.47	0.3328	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,680.12740	2,702.117	16.47	0.6672	0.00	0	0
Total \$ / R Option												815,539.52	12,027	2,268,332
Total \$ / R												655,375,868.62	66,620	3,446,108
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.02210		12.07670			0.0000	961,768.00	80	415
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.15890		12.21540			0.0000	0.00	0	50
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.28790		12.34730			0.0000	0.00	0	28
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.55810		12.61920			0.0000	0.00	0	0
Total \$ / R MAXI Future												961,768.00	80	493

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	18/06/2018	Foreign Exchange Option	13.93	Call			518.53120	382.119	16.15	0.0140	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.93	Put			185,848.53120	191,172.119	16.15	0.9860	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Call			506.70070	373.443	16.17	0.0137	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.94	Put			186,836.70070	192,163.443	16.17	0.9863	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Call			530.63880	391.001	16.13	0.0143	0.00	0	0	
\$ / R MAXI On	18/06/2018	Foreign Exchange Option	13.92	Put			184,860.63880	190,181.001	16.13	0.9857	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Call			5,912.68610	5,269.181	16.02	0.0936	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.01	Put			185,372.68610	190,379.181	16.02	0.9064	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Call			5,849.38850	5,212.011	16.03	0.0926	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.02	Put			186,309.38850	191,322.011	16.03	0.9074	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Call			5,976.71660	5,327.026	16.00	0.0945	0.00	0	0	
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put			184,436.71660	189,437.026	16.00	0.9055	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call			6,089.33020	5,461.220	17.30	0.0747	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put			290,359.33020	295,671.220	17.30	0.9253	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call			6,048.90620	5,423.921	17.31	0.0743	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put			291,318.90620	296,633.921	17.31	0.9257	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call			6,008.80780	5,386.788	17.33	0.0738	0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put			292,278.80780	297,596.788	17.33	0.9262	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			30,209.56440	28,010.967	15.87	0.2406	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			205,289.56440	209,200.967	15.87	0.7594	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			30,056.31870	27,865.581	15.88	0.2395	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			206,136.31870	210,055.581	15.88	0.7605	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			30,363.70720	28,157.645	15.86	0.2417	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			204,443.70720	208,347.645	15.86	0.7583	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												961,768.00	80	493
£ / R	On	30/04/2018	Foreign Exchange Future			17.00800	17.17710			0.0000	0.00	0	9	
£ / R	On	15/05/2018	Foreign Exchange Future			17.05190	17.22240			0.0000	0.00	0	11	
£ / R	On	18/06/2018	Foreign Exchange Future			17.15150	17.32210			0.0000	30,752,639.50	1,793	216,071	
£ / R	On	17/09/2018	Foreign Exchange Future			17.41730	17.59190			0.0000	21,771,625.00	1,250	18,494	
£ / R	On	14/12/2018	Foreign Exchange Future			17.67420	17.85240			0.0000	0.00	0	5,393	
£ / R	On	18/03/2019	Foreign Exchange Future			17.95270	18.13380			0.0000	0.00	0	3,129	
£ / R	On	14/06/2019	Foreign Exchange Future			18.22540	18.40470			0.0000	0.00	0	5,465	
Total £ / R Future												52,524,264.50	3,043	248,572
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Put		188.99740	295.514	12.98	0.7052	0.00	0	0	
£ / R	On	30/04/2018	Foreign Exchange Option	17.23	Call		136.09740	73.514	12.98	0.2948	0.00	0	0	
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Call		464.47930	340.921	12.27	0.6456	0.00	0	0	
£ / R	On	15/05/2018	Foreign Exchange Option	16.85	Put		92.07930	139.021	12.27	0.3544	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Call		17,122.10000	16,951.500	22.84	1.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	0.20	Put		0.00000	0.000	22.84	0.0000	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call		181.63390	137.601	14.14	0.2418	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put		749.53390	876.101	14.14	0.7582	0.00	0	0	
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call		300.01760	233.600	13.55	0.3687	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			477.91760	582.100	13.55	0.6313	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,083.40760	3,252.537	17.88	0.9903	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			5.50760	4.037	17.88	0.0097	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			179.24540	135.702	14.16	0.2391	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			757.14540	884.202	14.16	0.7609	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			176.88320	133.825	14.17	0.2364	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			764.78320	892.325	14.17	0.7636	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			389.81340	334.502	14.60	0.3269	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,047.91340	1,167.201	14.60	0.6731	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			386.95450	332.020	14.62	0.3250	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,055.05450	1,174.720	14.62	0.6750	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			392.69610	337.046	14.59	0.3289	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,040.79610	1,159.746	14.59	0.6711	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			718.97870	637.153	14.47	0.4408	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			976.57870	1,072.953	14.47	0.5592	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			715.13800	633.636	14.48	0.4390	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			982.73800	1,079.436	14.48	0.5610	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			711.32130	630.142	14.49	0.4372	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			988.92130	1,085.941	14.49	0.5628	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			932.50610	835.428	14.52	0.4711	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,108.70610	1,192.728	14.52	0.5289	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			940.55800	842.910	14.51	0.4742	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,096.75800	1,180.210	14.51	0.5258	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			936.52430	839.162	14.52	0.4727	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,102.72430	1,186.462	14.52	0.5273	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,052.71950	953.103	14.49	0.4749	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,278.01950	1,357.703	14.49	0.5251	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,048.78060	949.420	14.49	0.4735	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,284.08060	1,364.020	14.49	0.5265	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,056.67980	956.806	14.48	0.4762	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,271.97980	1,351.406	14.48	0.5238	0.00	0	0
Total £ / R Option												0.00	0	1,000
Total £ / R												52,524,264.50	3,043	249,572
¥ / R	On	03/05/2018	Foreign Exchange Future			0.11153		0.11212			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11254		0.11313			0.0000	0.00	0	8,296
¥ / R	On	29/06/2018	Foreign Exchange Future			0.11279		0.11339			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11458		0.11520			0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Future			0.11660		0.11725			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12109		0.12175			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,296
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Call			0.00000	0.000	35.69	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.87	Put			875,788.00000	875,847.000	35.69	1.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.94	Put			882,788.00000	882,847.000	35.69	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	03/05/2018	Foreign Exchange Option	8.94	Call			0.00000	0.000	35.69	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Call			0.00000	0.000	35.69	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.88	Put		876,788.00000	876,847.000	35.69	1.0000	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Call			0.00000	0.000	35.69	0.0000	0.00	0	0
¥ / R	On	03/05/2018	Foreign Exchange Option	8.89	Put		877,788.00000	877,847.000	35.69	1.0000	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call		10.84270	10.609	18.71	0.0323	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put		1,697.64270	1,757.009	18.71	0.9677	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call		8.27900	6.447	24.48	0.0165	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put		2,695.07900	2,752.847	24.48	0.9835	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call		82.78940	72.124	16.55	0.1801	0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put		769.58940	818.524	16.55	0.8199	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Put		822,661.00000	822,720.900	25.19	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Call		0.00000	0.000	25.19	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.88	Put		876,661.00000	876,720.900	25.19	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Call		0.00000	0.000	25.19	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.89	Put		877,661.00000	877,720.900	25.19	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Call		0.00000	0.000	25.19	0.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.87	Put		875,661.00000	875,720.900	25.19	1.0000	0.0000	0.00	0	0
¥ / R	On	29/06/2018	Foreign Exchange Option	8.34	Call		0.00000	0.000	25.19	0.0000	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call		121.37020	112.719	18.73	0.1625	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put		1,601.47020	1,654.919	18.73	0.8375	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call		51.64400	45.379	20.30	0.0716	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put		2,531.74400	2,587.579	20.30	0.9284	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call		305.53300	285.397	16.95	0.3564	0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put		785.63300	827.597	16.95	0.6436	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call		524.60550	504.060	17.27	0.4461	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put		799.60550	844.360	17.27	0.5539	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call		274.73990	264.727	18.90	0.2633	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put		1,549.73990	1,605.027	18.90	0.7367	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call		979.01570	940.693	14.99	0.7054	0.0000	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put		254.01570	280.993	14.99	0.2946	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call		650.31200	637.512	19.01	0.4032	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put		1,474.81200	1,528.512	19.01	0.5968	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call		487.13620	475.073	21.32	0.3020	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put		2,311.63620	2,366.073	21.32	0.6980	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call		990.82720	970.999	17.73	0.5568	0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put		815.32720	861.999	17.73	0.4432	0.0000	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,296
€ / R	On	30/04/2018	Foreign Exchange Future			14.79340		14.82160			0.0000	0.00	0	16
€ / R	On	23/05/2018	Foreign Exchange Future			14.86480		14.89260			0.0000	0.00	0	41
€ / R	On	18/06/2018	Foreign Exchange Future			14.94230		14.97080			0.0000	83,168,841.80	5,566	116,881
€ / R	On	17/09/2018	Foreign Exchange Future			15.22250		15.25350			0.0000	7,611,250.00	500	57,137
€ / R	On	14/12/2018	Foreign Exchange Future			15.49810		15.53170			0.0000	0.00	0	4,549

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Future			15.80460		15.84090			0.0000	0.00	0	2,625
€ / R	On	14/06/2019	Foreign Exchange Future			16.06780		16.10240			0.0000	0.00	0	5,256
Total € / R Future												90,780,091.80	6,066	186,505
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			437.70550	460.234	12.17	0.9093	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			19.30550	13.634	12.17	0.0907	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Put			252.25230	263.314	10.88	0.5841	0.00	0	0
€ / R	On	23/05/2018	Foreign Exchange Option	14.98	Call			164.85230	148.114	10.88	0.4159	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Call			88.79740	79.061	12.37	0.1937	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Put			48.51760	48.448	10.39	0.1456	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.30	Call			719.31760	690.748	10.39	0.8544	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			23.10430	22.576	11.05	0.0736	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,973.29740	1,944.520	14.21	0.9924	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			2.49740	2.220	14.21	0.0076	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			289.28280	298.151	10.99	0.5252	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			260.08280	240.451	10.99	0.4748	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	15.63	Put			747.99740	766.761	12.37	0.8063	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			40.94960	40.671	10.35	0.1268	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			44.40420	37.829	12.94	0.1027	0.00	0	3,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,073.60420	1,095.529	12.94	0.8973	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Put			66.78770	67.307	10.47	0.1880	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.40	Call			637.58770	609.607	10.47	0.8120	0.00	0	10,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			983.90430	954.876	11.05	0.9264	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			21.29500	20.767	11.20	0.0678	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			18.96020	14.998	13.56	0.0450	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,488.16020	1,512.698	13.56	0.9550	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			1,479.33350	1,450.456	13.01	0.9735	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			8.53350	8.156	13.01	0.0265	0.00	0	29,734
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			761.74960	732.971	10.35	0.8732	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			13.74360	13.266	12.05	0.0433	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			171.66040	156.296	11.54	0.3414	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			450.86040	463.996	11.54	0.6586	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,659.24150	6,687.738	24.15	0.9999	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			0.04150	0.038	24.15	0.0001	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,022.09500	993.067	11.20	0.9322	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			632.67290	649.546	12.06	0.7597	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,579.51350	5,607.989	24.15	0.9993	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.31350	0.289	24.15	0.0007	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,641.06680	3,669.367	20.19	0.9956	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			1.86680	1.667	20.19	0.0044	0.00	0	6,460
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,234.54360	1,205.566	12.05	0.9567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			111.50960	100.026	12.09	0.2367	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			640.70960	657.726	12.09	0.7633	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			109.58090	98.237	12.11	0.2331	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			648.78090	665.937	12.11	0.7669	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			113.47290	101.846	12.06	0.2403	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	16.00	Call			230.80290	218.389	12.86	0.2882	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			977.30290	995.889	12.86	0.7118	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,377.92920	6,408.859	19.01	0.9975	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Call			1,770.85340	1,738.886	10.69	0.9620	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	13.50	Put			17.35340	16.386	10.69	0.0380	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,091.77030	1,063.870	10.67	0.8396	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			88.27030	91.370	10.67	0.1604	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			79.72960	71.898	14.21	0.1107	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Put			1,620.33590	1,642.709	13.97	0.8467	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.76	Call			113.83590	105.209	13.97	0.1533	0.00	0	29,734
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			265.48270	251.979	12.63	0.3246	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			861.98270	879.479	12.63	0.6754	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			78.87910	71.090	14.21	0.1096	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			13.07950	13.311	18.50	0.0207	0.00	0	86,824
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			1.42920	1.359	19.01	0.0025	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,319.57950	4,350.811	18.50	0.9793	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,935.37910	1,958.590	14.21	0.8904	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			78.03940	70.290	14.22	0.1086	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,944.53940	1,967.790	14.22	0.8914	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,926.22960	1,949.398	14.21	0.8893	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			131.10700	123.058	15.14	0.1350	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,479.40700	2,504.958	15.14	0.8650	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			130.28590	122.274	15.15	0.1342	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,488.58590	2,514.174	15.15	0.8658	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			129.47070	121.495	15.16	0.1334	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,497.77070	2,523.395	15.16	0.8666	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			953.45940	964.883	12.80	0.5459	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			651.33940	626.293	12.78	0.4580	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			940.43940	951.693	12.78	0.5420	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			647.84290	622.875	12.79	0.4560	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			946.94290	958.275	12.79	0.5440	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			644.35940	619.483	12.80	0.4541	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,402.37710	1,414.030	13.60	0.6025	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			631.95610	609.127	13.62	0.3960	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,409.55610	1,421.327	13.62	0.6040	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			637.61840	614.547	13.59	0.3989	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,395.21840	1,406.746	13.59	0.6011	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			634.77710	611.830	13.60	0.3975	0.00	0	0
Total € / R Option												0.00	0	607,507
Total € / R												90,780,091.80	6,066	794,012
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.36650		9.38560			0.0000	0.00	0	12,044
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.47910		9.49910			0.0000	0.00	0	850
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.58800		9.60970			0.0000	0.00	0	11,312
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.81940		9.84150			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 AU\$ / R Future												0.00	0	24,206
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			1,128.24170	1,146.820	13.30	0.9817	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			4.05570	3.498	13.22	0.0193	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			1,108.45570	1,126.998	13.22	0.9807	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			3.94700	3.408	13.26	0.0188	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			1,118.34700	1,136.908	13.26	0.9812	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			3.84170	3.320	13.30	0.0183	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,634.75540	1,654.588	13.88	0.9589	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			13.57380	13.422	13.89	0.0404	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,644.47380	1,664.322	13.89	0.9596	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			14.14270	13.959	13.86	0.0418	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,625.04270	1,644.859	13.86	0.9582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			13.85540	13.688	13.88	0.0411	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			37.96440	35.568	14.69	0.0732	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,908.26440	1,927.568	14.69	0.9268	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			37.53460	35.162	14.70	0.0724	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,917.83460	1,937.162	14.70	0.9276	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			38.39970	35.979	14.67	0.0739	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,898.69970	1,917.979	14.67	0.9261	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			196.99180	186.375	13.49	0.2387	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,355.49180	1,366.975	13.49	0.7613	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			195.35930	184.803	13.50	0.2370	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,363.85930	1,375.403	13.50	0.7630	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			193.74100	183.249	13.51	0.2353	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,372.24100	1,383.849	13.51	0.7647	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												0.00	0	24,206
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.55680		9.61850			0.0000	95,568.00	10	1,510
CAD/ R	On	14/12/2018	Foreign Exchange Future			9.80230		9.86710			0.0000	0.00	0	0
Total CAD/ R Future												95,568.00	10	1,510
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			1.18140	0.673	11.61	0.0048	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,202.68140	1,263.873	11.61	0.9952	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			1.11470	0.633	11.61	0.0045	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,212.61470	1,273.833	11.61	0.9955	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			1.25170	0.716	11.61	0.0051	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,192.75170	1,253.916	11.61	0.9949	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			602.92110	556.690	11.99	0.6527	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			215.82110	234.390	11.99	0.3473	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			596.75040	550.799	11.99	0.6486	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			219.65040	238.499	11.99	0.3514	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			609.13700	562.621	11.98	0.6568	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	9.47	Put			212.03700	230.320	11.98	0.3432	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												95,568.00	10	1,510
CHF / R	On	18/06/2018	Foreign Exchange Future			12.49130		12.56610			0.0000	0.00	0	1,215
CHF / R	On	17/09/2018	Foreign Exchange Future			12.73820		12.81590			0.0000	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Future			12.98080		13.06290			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			13.47710		13.56380			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			7.66080	6.053	17.59	0.0189	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,981.56080	2,054.753	17.59	0.9811	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			7.58920	5.986	17.63	0.0187	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,991.48920	2,064.686	17.63	0.9813	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			7.73360	6.121	17.55	0.0192	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,971.63360	2,044.821	17.55	0.9808	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			35.48250	32.091	15.91	0.0593	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			2,249.58250	2,323.891	15.91	0.9407	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			35.13480	31.825	15.93	0.0589	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			2,259.23480	2,333.625	15.93	0.9411	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			34.79110	31.562	15.95	0.0584	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			2,268.89110	2,343.361	15.95	0.9416	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			461.98500	405.924	12.10	0.4486	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			609.08500	635.124	12.10	0.5514	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			458.27290	402.525	12.12	0.4456	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			615.37290	641.725	12.12	0.5544	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			465.72160	409.352	12.08	0.4515	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			602.82160	628.552	12.08	0.5485	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			415.99670	371.070	14.11	0.3066	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,572.19670	1,613.970	14.11	0.6934	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			414.01120	369.278	14.13	0.3053	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,580.21120	1,622.178	14.13	0.6947	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			412.03750	367.497	14.14	0.3040	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,588.23750	1,630.397	14.14	0.6960	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			1.91390		1.92040			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.92970		1.93640			0.0000	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Future			1.94450		1.95140			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.97530		1.98250			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			85.60520	72.921	12.38	0.1489	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,081.60520	1,133.921	12.38	0.8511	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			73.60120	62.294	12.50	0.1300	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,169.60120	1,223.294	12.50	0.8700	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			99.45990	85.257	12.25	0.1702	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			995.45990	1,046.257	12.25	0.8298	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,067.38380	2,124.987	13.81	0.8562	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			121.88930	113.157	13.93	0.1344	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,157.88930	2,216.157	13.93	0.8656	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			113.12910	105.015	14.04	0.1256	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,249.12910	2,308.015	14.04	0.8744	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			131.38380	121.987	13.81	0.1438	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			987.45660	938.584	12.09	0.5916	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			573.45660	593.584	12.09	0.4084	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			934.13080	886.923	12.13	0.5707	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			620.13080	641.923	12.13	0.4293	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,042.92470	992.421	12.05	0.6125	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			528.92470	547.421	12.05	0.3875	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,171.30930	1,115.667	12.88	0.5353	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,046.30930	1,062.667	12.88	0.4647	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,126.76460	1,072.326	12.93	0.5209	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,101.76460	1,119.326	12.93	0.4791	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,083.67380	1,030.444	12.97	0.5066	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,158.67380	1,177.444	12.97	0.4934	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			2.00800		2.01200			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.04630		2.05060			0.0000	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.08430		2.08910			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.23690		2.24050			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			27.83440	26.977	14.93	0.0533	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			2,107.83440	2,146.977	14.93	0.9467	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			25.53980	24.669	15.19	0.0487	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			2,205.53980	2,244.669	15.19	0.9513	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			30.41780	29.578	14.68	0.0585	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			2,010.41780	2,049.578	14.68	0.9415	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			87.52350	83.861	15.52	0.0916	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			3,081.52350	3,120.861	15.52	0.9084	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			81.49040	78.323	15.61	0.0861	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			3,175.49040	3,215.323	15.61	0.9139	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			75.88120	73.171	15.70	0.0809	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			3,269.88120	3,310.171	15.70	0.9191	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	14/12/2018	Foreign Exchange Option	2.08	Put			842.63220	855.928	13.03	0.4712	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			889.80320	856.040	13.10	0.5109	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			898.80320	913.040	13.10	0.4891	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			847.77490	814.959	13.18	0.4933	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			956.77490	971.959	13.18	0.5067	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			933.63220	898.928	13.03	0.5288	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,832.88450	1,792.871	13.32	0.6483	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			827.88450	823.871	13.32	0.3517	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,779.11990	1,739.468	13.38	0.6358	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			874.11990	870.468	13.38	0.3642	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,727.06720	1,687.834	13.44	0.6234	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			922.06720	918.834	13.44	0.3766	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			1.53340		1.54050			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.55310		1.56080			0.0000	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.57160		1.57970			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.66550		1.67310			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			9.29560	7.221	16.14	0.0199	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,204.29560	2,273.221	16.14	0.9801	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			7.92660	6.199	16.33	0.0172	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,302.92660	2,372.199	16.33	0.9828	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			10.91570	8.430	15.95	0.0231	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			2,105.91570	2,174.430	15.95	0.9769	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			3,031.76380	3,104.127	16.65	0.9479	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			47.26220	41.891	16.44	0.0612	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,839.26220	2,910.891	16.44	0.9388	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			43.55180	38.583	16.56	0.0567	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,935.55180	3,007.583	16.56	0.9433	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			39.76380	35.127	16.65	0.0521	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			716.69230	665.970	12.95	0.5248	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			619.69230	649.970	12.95	0.4752	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			672.55630	625.003	13.07	0.5011	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			675.55630	709.003	13.07	0.4989	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			763.28410	709.402	12.83	0.5490	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			566.28410	593.402	12.83	0.4510	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			727.75800	687.408	14.93	0.3961	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,596.75800	1,632.408	14.93	0.6039	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			700.58430	661.396	15.03	0.3838	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,669.58430	1,706.396	15.03	0.6162	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			756.11760	714.586	14.83	0.4088	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,525.11760	1,559.586	14.83	0.5912	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 HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11820		0.11900			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11840		0.11710			0.0000	0.00	0	562
KES / R	On	14/12/2018	Foreign Exchange Future			0.11730		0.11680			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.11490		0.11580			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			1.55450		1.55650			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.57790		1.58000			0.0000	0.00	0	0
NOK/R	On	14/12/2018	Foreign Exchange Future			1.60020		1.60260			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.64610		1.64850			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			8.82050		8.85730			0.0000	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Future			8.92190		8.96000			0.0000	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Future			9.02040		9.06010			0.0000	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Future			9.55520		9.58970			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Call			6.89910	5.352	13.84	0.0284	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.84	Put			989.59910	1,024.852	13.84	0.9716	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Call			6.70690	5.205	13.89	0.0277	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.85	Put			999.40690	1,034.705	13.89	0.9723	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Call			7.09710	5.503	13.80	0.0292	0.00	0	0
NZ\$/ R	On	18/06/2018	Foreign Exchange Option	9.83	Put			979.79710	1,015.003	13.80	0.9708	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Call			53.06980	46.785	13.80	0.1235	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,023.06980	1,054.885	13.80	0.8765	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Call			52.06660	45.866	13.81	0.1214	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,032.06660	1,063.966	13.81	0.8786	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Call			54.09130	47.722	13.79	0.1256	0.00	0	0
NZ\$/ R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,014.09130	1,045.822	13.79	0.8744	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Call			435.79650	408.435	12.27	0.5644	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.92	Put			295.69650	308.035	12.27	0.4356	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Call			430.56520	403.363	12.28	0.5600	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.93	Put			300.46520	312.963	12.28	0.4400	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Call			425.38160	398.334	12.28	0.5555	0.00	0	0
NZ\$/ R	On	14/12/2018	Foreign Exchange Option	8.94	Put			305.28160	317.934	12.28	0.4445	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Call			422.25950	403.019	13.58	0.4272	0.00	0	0
NZ\$/ R	On	14/06/2019	Foreign Exchange Option	9.92	Put			752.55950	767.819	13.58	0.5728	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	14/06/2019	Foreign Exchange Option	9.93	Call			419.03050	399.891	13.60	0.4246	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			759.33050	774.691	13.60	0.5754	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			425.51750	406.172	13.57	0.4298	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			745.81750	760.972	13.57	0.5702	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			1.25020		1.25230			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.25810		1.26030			0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Future			1.26560		1.26810			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.33400		1.33600			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			677.00000	698.000		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			777.00000	798.000		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			577.00000	598.000		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			1,097.00000	1,119.000		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			1,197.00000	1,219.000		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			997.00000	1,019.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.27	Put			19.00000	44.000		1.0000	0.00	0	0
PULA / R	On	14/12/2018	Foreign Exchange Option	1.25	Call			181.00000	156.000		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			81.00000	56.000		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			160.00000	140.000		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			60.00000	40.000		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			260.00000	240.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.42670		1.43430			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.43250		1.44010			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 QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	18/06/2018	Foreign Exchange Future			1.24290		1.23960				0.0000	0.00	0	190
QUANTO €On	17/09/2018	Foreign Exchange Future			1.25200		1.24870				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			8.96620	0.11125	8.91900				0.0000	0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Future			8.86600	0.11125	8.81910				0.0000	0.00	0	0
Total R / ¥ Future												0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Call		0.11125	1,235.24010	1,504.684	14.08	0.6379		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.88	Put		0.11125	845.24010	642.684	14.08	0.3621		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Call		0.11125	1,176.94860	1,438.534	14.02	0.6234		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.89	Put		0.11125	886.94860	676.534	14.02	0.3766		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Call		0.11125	1,295.02950	1,572.209	14.14	0.6520		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.87	Put		0.11125	805.02950	610.209	14.14	0.3480		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Put		0.11125	1,139.73810	867.608	13.72	0.4526		0.00	0	0
R / ¥	On 03/05/2018	Foreign Exchange Option	8.94	Call		0.11125	929.73810	1,129.608	13.72	0.5474		0.00	0	100,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Call		0.11125	2,065.57220	2,295.713	14.74	0.5103		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.87	Put		0.11125	2,574.57220	2,335.713	14.74	0.4897		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Call		0.11125	5,643.75070	6,017.017	16.91	0.8028		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.34	Put		0.11125	852.75070	757.017	16.91	0.1972		0.00	0	110,000
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Call		0.11125	2,016.16000	2,242.938	14.71	0.5034		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.88	Put		0.11125	2,625.16000	2,382.938	14.71	0.4966		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Call		0.11125	1,967.44030	2,190.861	14.68	0.4965		0.00	0	0
R / ¥	On 29/06/2018	Foreign Exchange Option	8.89	Put		0.11125	2,676.44030	2,430.861	14.68	0.5035		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			8.88600	0.11125	8.83920				0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.72770	0.11125	8.68060				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		0.11125	3,129.71380	3,440.579	15.32	0.6643		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put		0.11125	1,437.71380	1,280.579	15.32	0.3357		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call		0.11125	3,063.58620	3,371.260	15.28	0.6579		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put		0.11125	1,471.58620	1,311.260	15.28	0.3421		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call		0.11125	3,196.46910	3,510.516	15.37	0.6706		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put		0.11125	1,404.46910	1,250.516	15.37	0.3294		0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.89	Call		0.11125	1,842.81140	2,068.306	14.41	0.5087		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	18/06/2018	Foreign Exchange Option	8.89	Put		0.11125	2,350.81140	2,108.306	14.41	0.4913	0.00	0	1,200
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Call		0.11125	3,952.78430	4,239.510	15.99	0.5771	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.60	Put		0.11125	3,146.78430	2,962.510	15.99	0.4229	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.11125	3,893.85140	4,178.321	15.95	0.5727	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.11125	3,187.85140	3,001.321	15.95	0.4273	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.11125	3,835.34890	4,117.549	15.92	0.5684	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.11125	3,229.34890	3,040.549	15.92	0.4316	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			9.19200		9.22740			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.31780		9.35520			0.0000	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			9.43740		9.47730			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.02550		10.06180			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			9.12870	6.823	12.68	0.0366	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			881.72870	914.823	12.68	0.9634	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			8.78290	6.630	12.72	0.0356	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			891.38290	924.630	12.72	0.9644	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			9.48700	7.109	12.66	0.0380	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			872.08700	905.109	12.66	0.9620	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			94.06170	86.190	12.77	0.2071	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			738.86170	768.390	12.77	0.7929	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			92.50340	84.751	12.79	0.2041	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			747.30340	776.951	12.79	0.7959	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			95.64500	87.654	12.74	0.2101	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			730.44500	759.854	12.74	0.7899	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			411.23400	386.278	11.56	0.5491	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			303.93400	318.878	11.56	0.4509	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			406.28000	381.496	11.57	0.5446	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			308.98000	324.095	11.57	0.4554	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			416.23410	391.107	11.55	0.5536	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			298.93410	313.707	11.55	0.4464	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			513.06250	524.489	12.39	0.4688	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			573.63500	548.527	12.37	0.5371	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			501.83500	513.027	12.37	0.4629	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			569.23350	544.245	12.38	0.5341	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			507.43350	518.745	12.38	0.4659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			564.86250	539.989	12.39	0.5312	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Future			2.93710		2.89240			0.0000	0.00	0	12,120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	17/09/2018	Foreign Exchange Future			2.89000		2.84520			0.0000	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.84360		2.79840			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.85370		2.79850			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			0.38450	0.298	20.04	0.0041	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			767.98450	723.198	20.04	0.9959	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			0.38680	0.294	20.23	0.0040	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			777.98680	733.194	20.23	0.9960	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			0.38230	0.301	19.84	0.0042	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			757.98230	713.201	19.84	0.9958	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			4.08210	6.214	14.32	0.0565	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			518.88210	476.214	14.32	0.9435	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			3.82050	5.866	14.37	0.0536	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			528.62050	485.866	14.37	0.9464	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			4.36150	6.584	14.27	0.0596	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			509.16150	466.583	14.27	0.9404	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			55.25930	67.993	12.86	0.3575	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			226.85930	194.393	12.86	0.6425	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			52.92830	65.002	12.87	0.3458	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			234.52830	201.402	12.87	0.6542	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			57.68400	71.097	12.84	0.3695	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			219.28400	187.497	12.84	0.6305	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			23.73350	27.728	15.90	0.1233	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			755.23350	704.028	15.90	0.8767	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			23.32740	27.276	15.97	0.1212	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			764.82740	713.576	15.97	0.8788	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			24.15170	28.193	15.83	0.1255	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			745.65170	694.493	15.83	0.8745	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			1.23410		1.23350			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.20920		1.21130			0.0000	0.00	0	0
ZMW / R	On	14/12/2018	Foreign Exchange Future			1.18670		1.19130			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.14570		1.15310			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									798 922 021.40	63,792	1,662,873
Total Options									815 539.52	12,027	3,088,039
Grand Total:									799,737,560.92	75,819	4,750,912